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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

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

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

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

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

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

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

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

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

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

Internet Website Address WWW.PACIFICLIFE.COM

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

b. If no,

1. State the amendment number .....
2. Date filed ....
3. Number of pages attached ....

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	55,654,004,533		55,654,004,533	53,042,350,247
2.	Stocks:				
	2.1 Preferred stocks	7,531,819		7,531,819	10,731,507
	2.2 Common stocks	1,045,580,040	255,512,553	790,067,487	800,846,496
3.	Mortgage loans on real estate:				
	3.1 First liens	14,639,919,610		14,639,919,610	13,684,963,866
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	106,136,511		106,136,511	109,259,198
	4.2 Properties held for the production of income (less $ .... encumbrances)	29,855,845		29,855,845	30,374,953
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 137,710,378), cash equivalents ($ 2,424,907,410) and short-term investments ($ 3,848,455)	2,566,466,243		2,566,466,243	3,710,559,929
6.	Contract loans (including $ .... premium notes)	7,868,438,098	1,550,214	7,866,887,884	7,940,193,877
7.	Derivatives	1,341,649,801		1,341,649,801	1,084,988,414
8.	Other invested assets	3,842,990,094	20,191,656	3,822,798,438	3,695,973,430
9.	Receivables for securities	206,596,601		206,596,601	23,240,171
10.	Securities lending reinvested collateral assets	2,486,201,885		2,486,201,885	2,130,824,920
11.	Aggregate write-ins for invested assets	804,888		804,888	10,642,501
12.	Subtotals, cash and invested assets (Lines 1 to 11)	89,796,175,969	277,254,423	89,518,921,546	86,274,949,509
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	664,705,705		664,705,705	620,381,973
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	183,100,099	558,572	182,541,527	141,921,618
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	123,916,410		123,916,410	165,356,342
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	208,593,277	9,962,927	198,630,350	170,565,447
	16.2 Funds held by or deposited with reinsured companies	249,249,961		249,249,961	263,265,833
	16.3 Other amounts receivable under reinsurance contracts	84,539,922		84,539,922	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	578,817,865	283,268,041	295,549,824	313,708,418
19.	Guaranty funds receivable or on deposit	1,690,076		1,690,076	1,907,786
20.	Electronic data processing equipment and software	69,340,637	66,650,181	2,690,456	3,728,910
21.	Furniture and equipment, including health care delivery assets ($ ....)	10,603,990	10,603,990		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	28,262,010		28,262,010	34,840,548
24.	Health care ($ ....) and other amounts receivable	161,742,219	12,842,504	148,899,715	93,030,692
25.	Aggregate write-ins for other than invested assets	198,645,648	27,035,069	171,610,579	177,020,596
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	92,359,383,786	688,175,707	91,671,208,079	88,394,308,341
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	54,895,179,152		54,895,179,152	57,266,846,432
28.	Total (Lines 26 and 27)	147,254,562,939	688,175,707	146,566,387,232	145,661,154,773
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	804,888		804,888	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)	804,888		804,888	10,642,501
2501.	Prepaid pension costs	1,219,003	1,219,003		
2502.	Cash value of life insurance policies	140,743,719		140,743,719	149,501,659
2503.	Accounts and notes receivable	13,104,212		13,104,212	12,443,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	43,578,714	25,816,066	17,762,648	15,075,912
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	198,645,648	27,035,069	171,610,579	177,020,596

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

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 69,180,416,756 less $ included in Line 6.3 (including $ 6,027,145,338 Modco Reserve)	69,180,416,756	67,668,847,081
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	15,396,281	17,855,322
3.	Liability for deposit-type contracts (including $ Modco Reserve)	5,390,045,847	4,118,556,222
4.	Contract claims:		
	4.1 Life	929,967,026	990,103,048
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 334,753 and coupons $ due and unpaid	334,753	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)	8,504,238	8,757,577
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	969,866	991,361
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	3,920,039	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 $ 80,101,528 assumed and $ 214,847,577 ceded	294,949,105	201,483,810
	9.4 Interest Maintenance Reserve	193,021,821	180,203,758
10.	Commissions to agents due or accrued-life and annuity contracts $ 19,653,330 , accident and health $ and deposit-type contract funds $ 1,738,369	21,391,699	40,113,776
11.	Commissions and expense allowances payable on reinsurance assumed	12,995,503	16,195,690
12.	General expenses due or accrued	175,594,412	272,806,172
13.	Transfers to Separate Accounts due or accrued (net) (including $ (701,184,795) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(785,797,758)	(779,849,491)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(501,039)	7,408,206
15.1	Current federal and foreign income taxes, including $ (16,621,639) on realized capital gains (losses)	205,554,658	342,884,801
15.2	Net deferred tax liability		
16.	Unearned investment income	108,547,714	231,176,810
17.	Amounts withheld or retained by reporting entity as agent or trustee	185,911,274	213,340,166
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	58,166,837	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	213,357,730	211,636,986
22.	Borrowed money $ 49,140,293 and interest thereon $ 191,864	49,332,157	49,826,132
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	586,053,513	727,945,104
	24.02 Reinsurance in unauthorized and certified ($) companies	3,213,548	1,323,618
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	137,457,820	108,285,349
	24.04 Payable to parent, subsidiaries and affiliates	983,746	2,985,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	142,079,324	124,944,273
	24.08 Derivatives	97,728,550	91,385,026
	24.09 Payable for securities	206,678,140	17,214,293
	24.10 Payable for securities lending	2,486,201,885	2,130,824,920
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	989,970,149	837,488,802
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	80,912,445,593	77,884,707,522
27.	From Separate Accounts Statement	54,895,179,152	57,266,846,432
28.	Total liabilities (Lines 26 and 27)	135,807,624,746	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	134,766,060	138,567,931
32.	Surplus notes	1,674,238,215	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)	7,733,969,602	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)	10,728,762,487	10,479,600,820
38.	Totals of Lines 29, 30 and 37	10,758,762,487	10,509,600,820
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	146,566,387,232	145,661,154,773
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	882,214,672	760,739,726
2502.	Disbursements payable	64,049,674	39,740,956
2503.	Unclaimed accounts and uncashed checks	18,507,111	17,792,112
2598.	Summary of remaining write-ins for Line 25 from overflow page	25,198,692	19,216,007
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	989,970,149	837,488,802
3101.	Other surplus adjustments - derivatives	134,766,060	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)	134,766,060	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	5,571,632,695	7,167,090,834	13,440,677,886
2.	Considerations for supplementary contracts with life contingencies		288,983	875,617
3.	Net investment income	1,688,119,021	1,394,860,569	3,829,565,211
4.	Amortization of Interest Maintenance Reserve (IMR)	11,030,988	7,269,159	15,587,404
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(12,754,350)		
6.	Commissions and expense allowances on reinsurance ceded	63,540,484	81,516,131	178,960,324
7.	Reserve adjustments on reinsurance ceded	(431,841,314)	(501,590,970)	(931,997,371)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	588,055,479	593,976,481	1,207,775,282
	8.2 Charges and fees for deposit-type contracts	18,478,288	10,050,556	32,438,872
	8.3 Aggregate write-ins for miscellaneous income	96,001,906	113,416,419	232,563,556
9.	Totals (Lines 1 to 8.3)	7,592,263,197	8,866,878,162	18,006,446,781
10.	Death benefits	804,230,770	798,351,802	1,609,419,201
11.	Matured endowments (excluding guaranteed annual pure endowments)	671,465	(165,567)	226,339
12.	Annuity benefits	520,792,851	456,667,274	944,910,744
13.	Disability benefits and benefits under accident and health contracts	2,686,190	3,252,242	5,143,144
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,282,224,580	3,733,465,190	7,387,680,280
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	72,769,379	58,686,261	122,950,642
18.	Payments on supplementary contracts with life contingencies	735,480	160,749	394,303
19.	Increase in aggregate reserves for life and accident and health contracts	1,784,805,964	4,312,582,021	7,754,644,017
20.	Totals (Lines 10 to 19)	6,468,916,680	9,362,999,972	17,825,368,670
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	496,080,693	560,757,723	1,122,715,213
22.	Commissions and expense allowances on reinsurance assumed	5,087,087	10,472,719	20,439,758
23.	General insurance expenses and fraternal expenses	452,085,043	400,006,720	861,608,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes	58,741,279	58,252,699	113,278,462
25.	Increase in loading on deferred and uncollected premiums	11,693,337	59,689	1,628,948
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(420,809,646)	(1,603,552,638)	(2,754,460,302)
27.	Aggregate write-ins for deductions	24,199,070	(12,117,533)	(12,089,161)
28.	Totals (Lines 20 to 27)	7,095,993,542	8,776,879,351	17,178,490,281
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	496,269,655	89,998,811	827,956,500
30.	Dividends to policyholders and refunds to members	4,898,095	5,052,461	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)	491,371,560	84,946,351	818,868,206
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,572,190	(1,146,679)	(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)	476,799,370	86,093,030	869,367,063
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (20,622,020) (excluding taxes of $ 4,000,381 transferred to the IMR)	(302,268,583)	481,935,397	846,512,498
35.	Net income (Line 33 plus Line 34)	174,530,787	568,028,427	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)	174,530,787	568,028,427	1,715,879,561
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,417,257)	(163,778,471)	106,054,810	(547,043,354)
39.	Change in net unrealized foreign exchange capital gain (loss)	(191,704)	(5,023,512)	(3,395,349)
40.	Change in net deferred income tax	(36,831,173)	(60,460,788)	(47,312,823)
41.	Change in nonadmitted assets	(46,489,762)	26,576,244	23,941,716
42.	Change in liability for reinsurance in unauthorized and certified companies	110,030	(4,207,226)	(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	141,891,590	(179,793,099)	210,302,378
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(12,754,350)		
47.	Other changes in surplus in Separate Accounts Statement	12,754,350		
48.	Change in surplus notes	(55,863,761)	94,239	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	(2,740,188)	(3,728,418)	(7,846,483)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	249,161,667	507,050,291	818,166,387
55.	Capital and surplus, as of statement date (Lines 36 + 54)	10,758,762,487	10,198,484,724	10,509,600,820
	DETAILS OF WRITE-INS			
08.301.	Fee income	84,687,543	93,030,450	179,573,030
08.302.	Miscellaneous income	11,314,363	20,385,969	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)	96,001,906	113,416,419	232,563,556
2701.	2701 Net periodic benefit cost	3,601,207	5,036,610	12,298,875
2702.	2702 Miscellaneous disbursements	20,518,310	(14,572,972)	(21,983,255)
2703.	2703 Contingency expense	79,553	(2,581,171)	(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)	24,199,070	(12,117,533)	(12,089,161)
5301.	Adjustment to retirement plans	1,061,683	(111,056)	(520,717)
5302.	Other surplus adjustments - derivatives	(3,801,871)	(3,617,362)	(7,325,766)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(2,740,188)	(3,728,418)	(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	5,351,462,819	7,120,516,962	13,218,335,726
2.	Net investment income	1,610,677,857	1,226,714,946	3,806,317,916
3.	Miscellaneous income	375,556,146	393,795,703	805,778,478
4.	Total (Lines 1 to 3)	7,337,696,823	8,741,027,611	17,830,432,120
5.	Benefit and loss related payments	4,657,258,255	5,012,273,100	9,880,751,998
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(402,107,029)	(1,623,585,319)	(2,751,795,570)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,152,380,400	1,105,845,546	2,075,310,977
8.	Dividends paid to policyholders	5,125,342	5,280,610	8,926,716
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	32,480,561	(84,954,192)	(818,800,643)
10.	Total (Lines 5 through 9)	5,445,137,528	4,414,859,745	8,394,393,477
11.	Net cash from operations (Line 4 minus Line 10)	1,892,559,294	4,326,167,866	9,436,038,643
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,461,948,606	3,024,586,302	5,863,449,877
	12.2 Stocks	51,974,132	25,083,838	40,084,234
	12.3 Mortgage loans	234,769,339	448,978,864	1,252,799,112
	12.4 Real estate			
	12.5 Other invested assets	699,474,931	678,476,702	2,364,155,888
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(314,922)	54,093	(12,058)
	12.7 Miscellaneous proceeds	726,288,022	789,284,535	1,343,034,977
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,174,140,107	4,966,464,333	10,863,512,030
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,936,884,353	5,531,879,405	11,157,269,236
	13.2 Stocks	235,781,621	94,911,620	159,071,947
	13.3 Mortgage loans	1,207,334,068	1,226,722,659	2,728,251,442
	13.4 Real estate	627,838	235,689	881,366
	13.5 Other invested assets	910,785,167	1,109,469,934	2,161,953,793
	13.6 Miscellaneous applications	1,520,695,519	862,506,215	1,431,273,484
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,812,108,566	8,825,725,522	17,638,701,267
14.	Net increase (or decrease) in contract loans and premium notes	(73,007,710)	(119,233,216)	(25,872,003)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,564,960,749)	(3,740,027,973)	(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	(493,975)	(50,469,758)	(50,951,473)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,207,052,831	61,681,799	334,610,013
	16.5 Dividends to stockholders			650,000,000
	16.6 Other cash provided (applied)	377,706,912	484,533,760	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)	1,528,307,768	495,745,801	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)	(1,144,093,686)	1,081,885,693	3,140,670,910
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,710,559,929	569,889,019	569,889,019
	19.2 End of period (Line 18 plus Line 19.1)	2,566,466,243	1,651,774,713	3,710,559,929

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

20.0001.	Bonds disposed and acquired	353,688,046	516,133,373	1,094,930,292
20.0002.	Stocks disposed and acquired	4,696,100		25,074,500
20.0003.	Bond interest in-kind received	3,622,545	3,382,448	7,250,620
20.0004.	Mortgage loans disposed and acquired	11,296,490	87,468,493	87,468,493
20.0005.	Other invested assets in-kind received	59,971		
20.0006.	Federal tax credits received	101,208,873		
20.0007.	Assets in-kind received as premiums	211,097,766		221,411,731
20.0008.	Premium tax credits received	499,999		

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

20.0009.	Transfer of other invested assets between Pacific Life to an affiliated private equity fund			3,463,902

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	1,850,028,290	1,748,086,664	3,878,976,632
3.	Ordinary individual annuities	3,461,481,097	4,614,328,525	8,166,993,268
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	457,957,575	952,958,481	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)	5,769,466,962	7,315,373,669	13,900,159,041
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	5,769,466,962	7,315,373,669	13,900,159,041
14.	Deposit-type contracts	367,121,028	207,472,899	691,387,881
15.	Total (Lines 13 and 14)	6,136,587,990	7,522,846,568	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 six months ended June 30, 2020 and the year ended December 31, 2019 and statutory surplus as of June 30, 2020 and December 31, 2019, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	June 30, 2020	December 31, 2019
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$174,530,787	$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	$174,530,787	$1,715,879,561
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$10,758,762,487	$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	$10,758,762,487	$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 six months ended June 30, 2020. There was no impact to surplus or the Summary of Operations.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

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

	Maximum	Minimum
a. Farm	4.95%	3.50%
b. Construction and Land Development	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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$634,145,380	$0	$217,817,350	$0	$13,671,614,375	$106,677,163	$14,630,254,268
(b) 30-59 Days Past Due	6,308,535	0	226,902	0	0	0	6,535,437
(c) 60-89 Days Past Due	2,553,723	0	576,182	0	0	0	3,129,905
(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	$1,490,710,846	$106,677,163	$1,597,388,009
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 $2,818 million and $2,831 million at June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
89531GAC9	$40,584,906	$34,941,400	$5,643,506	$34,941,400	$25,231,970	6/30/2020
Total	XXX	XXX	$5,643,506	XXX	XXX	XXX

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

		June 30, 2020
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$109,653,165
	2. 12 Months or Longer	38,401,906
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$1,631,791,342
	2. 12 Months or Longer	240,575,422

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	$2,486,201,885
(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	2,486,201,885
(g) Securities Received	0
(h) Total Collateral Received	$2,486,201,885

2. Dollar Repurchase Agreement: None

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

c. No significant change

4. No significant change

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	736,201,885	736,201,885
(c)	31 to 60 Days	1,400,000,000	1,400,000,000
(d)	61 to 90 Days	350,000,000	350,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	2,486,201,885	2,486,201,885
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$2,486,201,885	$2,486,201,885

2. Dollar Repurchase Agreement: None

b. No significant change

6-7. No significant change

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter	Second Quarter
(a) Maximum Amount	$3,894,763,566	$2,825,691,067
(b) Ending Balance	2,001,592,306	2,516,348,923

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	$170,549,013	$686,172,233	$1,094,959,099
(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	$170,549,013	$686,172,233	$1,094,959,099

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Nonadmitted
ENDING BALANCE				
(a) Bonds - FV	$564,668,578	$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	$564,668,578	$0	$0	$0

7. Collateral Provided - Secured Borrowing

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

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

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	575,000,000	575,000,000
(c) 31- 90 Days	1,400,000,000	1,400,000,000
(d) > 90 Days	350,000,000	350,000,000

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

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

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

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

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

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

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

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

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior 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	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	2,486,201,885	0	0	0	2,486,201,885	2,130,824,920	355,376,965	0	2,486,201,885	1.688%	1.696%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i. FHLB Capital Stock	24,871,700	0	0	0	24,871,700	4,739,500	20,132,200	0	24,871,700	0.017%	0.017%
j. On Deposit With States	6,055,633	0	0	0	6,055,633	6,059,510	(3,877)	0	6,055,633	0.004%	0.004%
k. On Deposit With Other Regulatory Bodies	0	0	0	0	0		0	0	0	0.000%	0.000%
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	739,016,469	0	0	0	739,016,469	264,279,727	474,736,742	0	739,016,469	0.502%	0.504%
m. Pledged as Collateral Not Captured in Other Categories	83,199,862	0	0	0	83,199,862	20,090,219	63,109,643	0	83,199,862	0.056%	0.057%
n. Other Restricted Assets	15,134,291	0	0	0	15,134,291	0	15,134,291	0	15,134,291	0.010%	0.010%
o. Total Restricted Assets	$3,354,479,840	$0	$0	$0	$3,354,479,840	$2,425,993,876	$928,485,964	$0	$3,354,479,840	2.277%	2.288%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivatives Contracts	$63,767,063	$0	$0	$0	$63,767,063	$0	$63,767,063	$63,767,063	0.043%	0.044%
Reinsurance Agreement Cash Pledged	19,432,799	0	0	0	19,432,799	20,090,219	(657,420)	19,432,799	0.013%	0.013%
Total (c)	$83,199,862	$0	$0	$0	$83,199,862	$20,090,219	$63,109,643	$83,199,862	0.056%	0.057%

(a) Subset of column 1

(b) Subset of column 3

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$15,134,291	$0	$0	$0	$15,134,291	$0	$15,134,291	$15,134,291	0.010%	0.010%
Total (c)	$15,134,291	$0	$0	$0	$15,134,291	$0	$15,134,291	$15,134,291	0.010%	0.010%

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

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

	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	$626,197,458	$626,197,458	0.678%	0.683%
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	2,486,201,885	2,486,201,885	2.692%	2.712%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$3,112,399,343	$3,112,399,343	3.370%	3.395%
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)	$3,112,399,343	3.847%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

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

M. Working Capital Finance Investments (WCFI):

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

	Gross Asset June 30, 2020	Nonadmitted Asset June 30, 2020	Net Admitted Asset June 30, 2020
a. WCFI Designation 1	$320,715,946	$0	$320,715,946
b. WCFI Designation 2	36,562,451	0	36,562,451
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	$357,278,397	$0	$357,278,397

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$352,296,729
b. 181 to 365 Days	4,981,668
c. Total	$357,278,397

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.

NOTES TO FINANCIAL STATEMENTS

O-P. No significant change

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1.	Number of CUSIPs	51	0
2.	Aggregate Amount of Investment Income	$9,979,005	$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	$196,402,951
2021	250,074,842
2022	34,192,120
2023	20,771,381
Thereafter	32,945,554
Total Undiscounted Future Settled Premium Commitments	$534,386,848

	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	$534,386,848	$349,934,537	$633,232,700

(a) The derivative fair value excludes accrued premium liability of $251 million and $218 million as of June 30, 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

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

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

D-O. No significant change

11. DEBT

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.3 billion and $1.2 billion as of June 30, 2020 and December 31, 2019, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

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

NOTES TO FINANCIAL STATEMENTS

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 *	22,409,500	22,409,500	0
(c) Activity Stock	0	0	0
(d) Excess Stock	1,962,200	1,962,200	0
(e) Aggregate Total	$24,871,700	$24,871,700	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,334,000,000	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	22,409,500	22,409,500	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)	$797,194,195	$739,016,469	$509,100,000
2. Current Year General Account Total Collateral Pledged	797,194,195	739,016,469	509,100,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	277,074,707	264,279,727	102,000,000

b. Maximum Amount Pledged During Reporting Period

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

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	509,100,000	509,100,000	0	$509,100,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$509,100,000	$509,100,000	$0	$509,100,000
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000

b. Maximum Amount During Reporting Period

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

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

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS, 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	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
a. Service Cost	$2,642,798	$5,285,597	$0	$0	$0	$0
b. Interest Cost	1,490,227	2,980,454	163,000	326,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	530,302	1,060,604	85,500	171,000	0	0
f. Prior Service Cost or Credit	178,776	357,552	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	2,380,346	0	0	0	0
h. Total Net Periodic Benefit Cost	$4,842,103	$12,064,553	$248,500	$497,000	$0	$0

5-18. No significant change

B-I. No significant change

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

1-10. No significant change

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

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Notes	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
12/30/1993	7.900%	$133,549,000	$133,549,000	$5,275,186	$331,074,105		12/30/2023
06/15/2009	9.250%	384,555,000	384,555,000	17,785,669	1,521,009,978		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	406,707,807	10,518,806	258,751,436		01/25/2043
10/24/2017	4.300%	750,000,000	749,426,408	16,125,000	80,625,000		10/24/2067
	Total	$1,678,594,000	$1,674,238,215	$107,341,401	$2,854,037,283		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	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
a. Swaps	$4,095,328,482	$5,169,393,053		$0
b. Futures	3,882,373,525	1,766,256,571		0
c. Options	15,503,185,719	14,364,343,486		0
d. Total	$23,480,887,726	$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 June 30, 2020 was $2.2 billion, with fair value of $2.4 billion. The Company recorded cash collateral received under these agreements of $2.5 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 June 30, 2020, there were no separate accounts securities lending arrangements.

2-3. No significant change

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

5-7. No significant change

C. Wash Sales:

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

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

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

No significant change

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

No significant change

20. FAIR VALUE MEASUREMENTS

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

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

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

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

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 June 30, 2020:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$27,307,000	$0	$0	$27,307,000
LBASS	0	0	478,112	0	478,112
Total Bonds	0	27,307,000	478,112	0	27,785,112
Common Stocks					
Industrial and Miscellaneous	92,757	0	24,871,700	0	24,964,457
Affiliates	174,487,905 (a)	0	0	0	174,487,905
Total Common Stocks	174,580,662	0	24,871,700	0	199,452,362
Derivatives					
Foreign Currency and Interest Rate Swaps	0	467,644,474	0	0	467,644,474
Equity Derivatives	271,069,705	0	602,935,622	0	874,005,327
Total Derivatives	271,069,705	467,644,474	602,935,622	0	1,341,649,801
Separate Account Assets (b)	54,329,964,550	0	0	402,702,884	54,732,667,434
Total Assets at Fair Value/NAV	$54,775,614,917	$494,951,474	$628,285,434	$402,702,884	$56,301,554,709
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$83,208,122	$0	$0	$83,208,122
Equity Derivatives	0	0	14,520,428	0	14,520,428
Total Derivatives	0	83,208,122	14,520,428	0	97,728,550
Total Liabilities at Fair Value	$0	$83,208,122	$14,520,428	$0	$97,728,550

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

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

Description	Beginning Balance at April 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 June 30, 2020
Bonds										
LBASS	$11,310,041	$0	($10,435,553)	$0	$336,849	$0	$0	$0	($733,225)	$478,112
Common Stocks										
Industrial and Miscellaneous	5,568,100	0	0	238,700	0	19,064,900	0	0	0	24,871,700
Derivatives, net	202,699,192	0	0	405,816,241	32,017,227	44,532,146	0	0	(96,649,612)	588,415,194
Total	$219,577,333	$0	$(10,435,553)	$406,054,941	$32,354,076	$63,597,046	$0	$0	$(97,382,837)	$613,765,006

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.

   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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of June 30, 2020:

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

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

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

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

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

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.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

June 30, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$61,423,817,653	$55,654,004,533	$0	$58,613,879,206	$2,809,938,447	$0	$0
Preferred Stocks	8,169,042	7,531,819	0	8,169,042	0	0	0
Common Stocks (2)	199,452,362	199,452,362	174,580,662	0	24,871,700	0	0
Mortgage Loans	14,945,978,197	14,639,919,610	0	0	14,945,978,197	0	0
Cash, Cash Equivalents and Short-Term Investments	2,566,472,383	2,566,466,243	2,562,617,788	3,854,595	0	0	0
Contract Loans	7,866,887,884	7,866,887,884	0	0	7,866,887,884	0	0
Derivatives, net	1,243,921,251	1,243,921,251	271,069,705	384,436,352	588,415,194	0	0
Securities Lending Reinvested Collateral Assets (3)	2,486,201,885	2,486,201,885	0	2,486,201,885	0	0	0
Other Invested Assets (2)	548,077,477	523,878,626	0	538,577,477	9,500,000	0	0
Separate Account Assets	54,897,910,724	54,895,179,152	54,329,964,550	155,143,290	10,100,000	402,702,884	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	6,169,105,659	5,271,545,251	0	0	6,169,105,659	0	0
Borrowings	49,197,388	49,332,157	0	0	49,197,388	0	0
Separate Account Liability for Deposit-Type Contracts	3,649,532	3,649,532	0	0	3,649,532	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 June 30, 2020. There are no unfunded commitments as of June 30, 2020.

21. OTHER ITEMS

A-B. No significant change

NOTES TO FINANCIAL STATEMENTS

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.

Pacific Alliance Reinsurance Company's (PARC) is a wholly-owned subsidiary of Pacific LifeCorp and was formed to reinsure benefits provided by variable annuity contracts and contract rider guarantees issued by the Company. In June, 2020 the Company communicated its intention to PARC to recapture the variable annuity business currently reinsured by PARC during the fourth quarter of 2020.

As part of the contractual requirements outlined in the Treaty, PARC will be required to calculate and provide an Agreement Termination Value (as defined in the Treaty) within 60 days of the agreed upon recapture date. In addition, the recapture will settle the funds withheld balance and all other insurance related balances. Once the settlement amount is agreed upon by the Company and PARC, the net settlement amount is due within 30 days immediately following the date of agreement. The Company is currently evaluating the impact of the recapture.

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 June 30, 2020, the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements.

In June 2020, the Company launched a $15 billion funding agreement-backed notes (FABN) program through a special-purpose, unaffiliated statutory trust. The trust issues senior secured medium-term notes and uses the net proceeds from each sale to purchase one or more funding agreements from the Company. As of June 30, 2020, the Company had $600 million of FABN funding agreements outstanding, which are recorded within Liability for Deposit-type Contracts (page 3, line 3).

In June 2020, the Company also launched a $5 billion funding agreement-backed commercial paper (FABCP) program through a special-purpose, unaffiliated limited liability company. The limited liability company issues commercial paper and uses the net proceeds from each sale to make a deposit under the associated funding agreement from the Company. As of June 30, 2020, the Company FABCP funding agreement had no deposits.

As of June 30, 2020, the Company had $739 million of outstanding contractual obligations to acquire private placement securities and outstanding mortgage loan commitments to fund $1,258 million primarily in construction loan advances.

D-I. No significant change

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to June 30, 2020 and through August 14, 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 present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the 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. As of August 14, 2020, the Company has provided modification with principal and/ or interest payment relief on loans with a total book value of $963 million and these loans do not qualify as TDRs.

Beginning in the first quarter of 2020, Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date this report was filed. Interest rates and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have been insignificant through August 14, 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

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

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

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 June 30, 2020 and December 31, 2019, there were $15 million and $18 million, respectively, in aggregate reserves for accident and health contracts.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

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	$14,701,592,121	$0	$0	$14,701,592,121	20%
b.	At Book Value Less Current Surrender Charge of 5% or More *	2,487,328,789	0	0	2,487,328,789	3%
c.	At Fair Value	0	0	45,351,250,449	45,351,250,449	61%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,188,920,910	0	45,351,250,449	62,540,171,359	84%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	6,075,755,028	0	0	6,075,755,028	8%
(2).	Not Subject to Discretionary Withdrawal	6,305,409,111	0	2,031,616	6,307,440,727	8%
(3).	Total (Gross: Direct + Assumed)	29,570,085,049	0	45,353,282,065	74,923,367,114	100%
(4).	Reinsurance Ceded	77,799,235	0	0	77,799,235	
(5).	Total (Net) (3) - (4)	$29,492,285,814	$0	$45,353,282,065	$74,845,567,879	
(6).	Amount Included in A(1)b Above that will Move to A(1)e in the Year After the Statement Date: **	$0	$0	$0	$0	

B. GROUP ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$14,483,010	$0	$0	$14,483,010	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)	14,483,010	0	0	14,483,010	1%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	5,800,553,293	315,955,842	0	6,116,509,135	99%
(3).	Total (Gross: Direct + Assumed)	5,815,036,303	315,955,842	0	6,130,992,145	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$5,815,036,303	$315,955,842	$0	$6,130,992,145	
(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	$138,628,868	$0	$0	$138,628,868	3%
b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
c.	At Fair Value	0	0	3,649,532	3,649,532	0%
d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	138,628,868	0	3,649,532	142,278,400	3%
e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	129,385,666	0	0	129,385,666	2%
(2).	Not Subject to Discretionary Withdrawal	5,127,381,438	0	0	5,127,381,438	95%
(3).	Total (Gross: Direct + Assumed)	5,395,395,972	0	3,649,532	5,399,045,504	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$5,395,395,972	$0	$3,649,532	$5,399,045,504	
(6).	Amount Included in C(1)b Above that will Move to C(1)e in the Year After the Statement Date:	$0	$0	$0	$0	

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

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

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Annuities Section, Total (net)	$35,304,496,703
2.	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,825,414
3.	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	5,395,395,972
4.	Subtotal	40,702,718,089
	Separate Accounts Annual Statement:	
5.	Exhibit 3, Line 0299999, Column 2	45,669,237,907
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	3,649,532
11.	Subtotal	45,672,887,439
12.	Combined Total	$86,375,605,528

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	2,894,855,233	3,371,273,135	3,435,081,593	0	0	0
3. Universal Life with Secondary Guarantees	5,453,888,934	5,424,041,506	8,078,385,035	0	0	0
4. Indexed Universal Life	0	0	0	0	0	0
5. Indexed Universal Life with Secondary Guarantees	9,982,451,746	9,080,090,677	9,650,225,024	0	0	0
6. Indexed Life	0	0	0	0	0	0
7. Other Permanent Cash Value Life Insurance	10,278,011,159	10,819,244,746	11,105,740,889	0	0	0
8. Variable Life	0	0	0	0	0	0
9. Variable Universal Life	3,495,476,774	3,470,750,625	3,552,483,405	8,464,271,739	8,370,792,143	8,364,442,276
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	697,367,084	XXX	XXX	0
2. Accidental Death Benefits	XXX	XXX	28,940	XXX	XXX	0
3. Disability - Active Lives *	XXX	XXX	3,949,672	XXX	XXX	0
4. Disability - Disabled Lives	XXX	XXX	12,993,037	XXX	XXX	0
5. Miscellaneous Reserves	XXX	XXX	766,953,324	XXX	XXX	0
C. Total (Gross: Direct + Assumed)	32,104,683,846	32,165,400,689	37,303,208,003	8,464,271,739	8,370,792,143	8,364,442,276
D. Reinsurance Ceded	0	0	3,430,113,363	0	0	0
E. Total (net) (C) - (D)	$32,104,683,846	$32,165,400,689	$33,873,094,640	$8,464,271,739	$8,370,792,143	$8,364,442,276

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

F.	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$33,096,091,002
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	15,685
3.	Exhibit 5, Disability - Active Lives Section, Total (net)	581,385,632
4.	Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,651,453
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	184,950,868
6.	Subtotal	33,873,094,640
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	8,364,442,276
8.	Exhibit 3, Line 0499999, Column 2	0
9.	Exhibit 3, Line 0599999, Column 2	0
10.	Subtotal (Lines (7) through (9))	8,364,442,276
11.	Combined Total ((6) and (10))	$42,237,536,916

NOTES TO FINANCIAL STATEMENTS

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

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

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

   As of June 30, 2020 and December 31, 2019, the Company's separate account statement included legally insulated assets of $54.9 billion and $57.3 billion, respectively. The assets legally insulated and not legally insulated from the general account as of June 30, 2020 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$46,080,225,307	$0
Variable Universal Life	8,484,741,783	0
Group Annuities	330,212,062	0
Total	$54,895,179,152	$0

3-4. No significant change

B. General Nature and Characteristics of Separate Accounts Business:

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

	Separate Accounts with Guarantees			Without Guarantees	
	(1) 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 June 30, 2020	$0	$303,153,757	$0	$1,926,119,918	$2,229,273,675
2. Reserves at June 30, 2020 For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$53,721,373,873	$53,721,373,873
b. Amortized Cost	0	315,955,842	0	0	315,955,842
c. Total Reserves *	$0	$315,955,842	$0	$53,721,373,873	$54,037,329,715
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	53,719,342,257	53,719,342,257
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	53,719,342,257	53,719,342,257
b. Not Subject to Discretionary Withdrawal	0	315,955,842	0	2,031,616	317,987,458
c. Total	$0	$315,955,842	$0	$53,721,373,873	$54,037,329,715

* 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)	$2,229,200,079
b. Transfers from Separate Accounts (Page 4, Line 10)	2,646,748,711
c. Net transfers to (from) Separate Accounts (a) - (b)	(417,548,632)
2. Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(3,261,014)
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($420,809,646)

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: $ 299,408

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Pledged as collateral - excluding collateral pledged to an FHLB $63,767,063

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,728,061,916

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	$ 83,131,765
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 934,555,840	$ 930,503,982
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 419,331,454	$ 538,367,315
14.26	All Other	$ 2,592,982,901	$ 2,553,283,146
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,030,458,932	$ 4,105,286,208
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. $ 2,486,201,885
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,486,201,885
16.3 Total payable for securities lending reported on the liability page. $ 2,486,201,885

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 [X] No [ ]

18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 643,007,638
	1.12 Residential Mortgages	$ 218,620,434
	1.13 Commercial Mortgages	$ 13,757,420,888
	1.14 Total Mortgages in Good Standing	$ 14,619,048,960
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 20,870,650
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 14,639,919,610
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	1,951.228 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	0.556 %
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 JUNE 30, 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
86258	13-2572994	02/01/2020	General Re Life Corporation	CT	YRT/I	OL	Authorized		
66346	58-0828824	01/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	03/31/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
66346	58-0828824	06/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
93572	43-1235868	01/01/2020	RGA Reinsurance Company	MO	YRT/I	OL	Authorized		
97071	13-3126819	02/01/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
97071	13-3126819	03/31/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
97071	13-3126819	06/01/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	Authorized		
82627	06-0839705	01/01/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
82627	06-0839705	03/31/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
82627	06-0839705	06/01/2020	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	Authorized		
80659	82-4533188	01/01/2020	The Canada Life Life Assurance Company, operating through its U.S. Branch	MI	YRT/I	OL	Authorized		
80659	82-4533188	06/01/2020	The Canada Life Life Assurance Company, operating through its U.S. Branch	MI	YRT/I	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	9,561,054	24,790,048			34,351,102	
2. Alaska AK	L	1,726,453	1,461,087			3,187,541	
3. Arizona AZ	L	39,898,930	83,328,600			123,227,529	562,819
4. Arkansas AR	L	7,734,521	17,442,435			25,176,956	4,849,500
5. California CA	L	312,573,503	352,494,972			665,068,475	496,578
6. Colorado CO	L	42,534,011	275,401,064			317,935,075	321,106,599
7. Connecticut CT	L	23,337,445	63,907,814			87,245,258	1,282,024
8. Delaware DE	L	18,504,858	9,994,673			28,499,531	
9. District of Columbia DC	L	3,806,697	6,250,070			10,056,767	881,959
10. Florida FL	L	140,436,671	260,020,804			400,457,475	(657,051)
11. Georgia GA	L	42,355,606	71,722,092			114,077,698	1,985,995
12. Hawaii HI	L	23,776,528	36,213,773			59,990,301	1,726,391
13. Idaho ID	L	6,382,348	17,073,177			23,455,525	
14. Illinois IL	L	71,651,110	184,830,867			256,481,977	2,336,843
15. Indiana IN	L	16,660,283	369,465,691			386,125,974	
16. Iowa IA	L	13,935,587	36,740,554			50,676,141	210,250
17. Kansas KS	L	21,955,004	23,792,951			45,747,955	62,843
18. Kentucky KY	L	10,171,832	44,441,872			54,613,704	360,423
19. Louisiana LA	L	13,604,546	68,772,151			82,376,697	3,961,144
20. Maine ME	L	3,366,702	20,089,782			23,456,484	115,992
21. Maryland MD	L	22,866,354	78,738,367			101,604,722	3,350,510
22. Massachusetts MA	L	24,340,054	66,707,288			91,047,342	486,487
23. Michigan MI	L	55,433,533	144,929,847			200,363,380	1,976,311
24. Minnesota MN	L	124,154,156	87,329,899			211,484,055	9,872,600
25. Mississippi MS	L	5,063,231	21,363,753			26,426,984	240,000
26. Missouri MO	L	40,898,139	84,417,635			125,315,774	308,644
27. Montana MT	L	4,004,091	5,199,080			9,203,170	
28. Nebraska NE	L	31,432,857	32,764,306			64,197,162	118,648
29. Nevada NV	L	21,209,782	27,626,649			48,836,430	
30. New Hampshire NH	L	2,474,753	22,839,915			25,314,668	
31. New Jersey NJ	L	55,429,756	191,306,939			246,736,695	388,702
32. New Mexico NM	L	7,068,557	7,307,366			14,375,923	
33. New York NY	N	47,716,961	5,307,534			53,024,495	
34. North Carolina NC	L	44,158,343	113,292,773			157,451,116	816,706
35. North Dakota ND	L	6,023,279	12,884,034			18,907,313	
36. Ohio OH	L	45,199,834	165,932,939			211,132,773	498,607
37. Oklahoma OK	L	14,819,559	20,745,385			35,564,944	
38. Oregon OR	L	16,133,287	27,378,897			43,512,184	172,223
39. Pennsylvania PA	L	47,127,731	142,928,080			190,055,812	242,725
40. Rhode Island RI	L	9,594,119	9,783,003			19,377,122	238,000
41. South Carolina SC	L	16,947,451	65,034,029			81,981,480	130,712
42. South Dakota SD	L	22,797,651	7,271,475			30,069,125	
43. Tennessee TN	L	28,965,910	123,229,247			152,195,156	125,000
44. Texas TX	L	190,711,086	227,575,873			418,286,959	1,924,359
45. Utah UT	L	20,048,007	20,123,209			40,171,216	34,894
46. Vermont VT	L	803,618	3,829,959			4,633,578	
47. Virginia VA	L	26,592,609	81,754,969			108,347,578	6,300,127
48. Washington WA	L	41,290,888	49,443,612			90,734,499	222,917
49. West Virginia WV	L	1,992,107	20,429,456			22,421,563	
50. Wisconsin WI	L	23,493,186	123,422,416			146,915,602	390,545
51. Wyoming WY	L	6,065,071	1,747,549			7,812,620	
52. American Samoa AS	N						
53. Guam GU	N	1,483				1,483	
54. Puerto Rico PR	N	40,130	44,190			84,320	
55. U.S. Virgin Islands VI	N	210,826	91,243			302,069	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	7,971				7,971	
58. Aggregate Other Aliens OT	XXX	6,052,690	77,259			6,129,949	
59. Subtotal	XXX	1,835,142,747	3,961,092,652			5,796,235,399	367,121,028
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,161,845	52			4,161,897	
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	539,082				539,082	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	1,839,843,675	3,961,092,704			5,800,936,378	367,121,028
96. Plus Reinsurance Assumed	XXX	431,327,328	22,700,267	38,023		454,065,618	
97 Totals (All Business)	XXX	2,271,171,002	3,983,792,971	38,023		6,255,001,997	367,121,028
98. Less Reinsurance Ceded	XXX	593,301,968	99,143,132			692,445,100	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,677,869,034	3,884,649,839	38,023		5,562,556,897	367,121,028
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	6,052,690	77,259			6,129,949	
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	6,052,690	77,259			6,129,949	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
46-1143140	14682	AZ	Pacific Annuity Reinsurance Company
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE	Greenwood Village Apartment Investors, LLC
82-2442057		DE	Greenwood Village Owner, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Broadstone Avena Member, LLC
45-4496538		DE	Broadstone Avena Investors, LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Regatta Member, LLC
45-3817924		DE	Regatta Apartments Investors, LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL Sierra Member, LLC
61-1735899		DE	Sierra at Fall Creek Apartments GP, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
38-3930009		DE	Sierra at Fall Creek Apartments Investors, LLC
46-5538462		DE	Sierra at Fall Creek Apartments Holdings, L.P.
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Vintage Park Member, LLC
90-0811821		DE	Vintage Park Apartments GP, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
80-0799738		DE	Vintage Park Apartments Investors, LLC
90-0811730		DE	Vintage Park Apartments Holdings, L.P.
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL 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

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
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
32-0419202		DE	Pacific Absolute Return Strategies GP LLC
35-2485765		DE	Pacific Absolute Return Strategies Fund L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
46-0831471		DE	Pacific Multi-Strategy GP LLC
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
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.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
98-1079475		BRB	Pacific Life Reinsurance Company II Limited
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
98-1018533		CAN	Pacific Services Canada Limited
95-2594489		DE	Pacific Select Distributors, LLC
95-1079000		DE	Swell Investing Holding LLC
95-1079000		DE	Swell Investing LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		AUS	Pacific Life Re (Australia) Pty Limited
		BMU	Pacific Life Re Bermuda Holding Limited
		BMU	Pacific Life Re Bermuda Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
		GBR	Pacific Life Re Services Limited
98-0391994		GBR	Pacific Life Re Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		IRL	*Candoris QIAIF ICAV*
Various		DE	*Pacific Funds Series Trust*
Various		DE	*Pacific Global ETF Trust*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO 2017-1, Ltd.*
		CYM	*Trestles CLO II, Ltd.*
		CYM	*Trestles CLO III, Ltd.*

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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 *
			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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	N	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	N	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	N	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	50.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Regatta Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			45-3817924				Regatta Apartments Investors, LLC	DE	DS	PL Regatta Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Sierra Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1735899				Sierra at Fall Creek Apartments GP, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			38-3930009				Sierra at Fall Creek Apartments Investors, LLC	DE	DS	PL Sierra Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			46-5538462				Sierra at Fall Creek Apartments Holdings, L.P.	DE	DS	Sierra at Fall Creek Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	N	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Vintage Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			90-0811821				Vintage Park Apartments GP, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments GP, LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			80-0799738				Vintage Park Apartments Investors, LLC	DE	DS	PL Vintage Park Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			90-0811730				Vintage Park Apartments Holdings, L.P.	DE	DS	Vintage Park Apartments Investors, LLC	Ownership	99.900	Pacific Mutual Holding Company	N	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3909543				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	N	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			32-0419202				Pacific Absolute Return Strategies GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			35-2485765				Pacific Absolute Return Strategies Fund L.P.	DE	NIA	Pacific Absolute Return Strategies GP LLC	Management		Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Management		Pacific Mutual Holding Company	N	
			83-1910016				Pacific Co-Invest Opportunities 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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

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

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 2

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 2

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 2

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 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 7 4 6 6 2 0 2 0 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Other assets	17,762,648		17,762,648	15,075,912
2505. Prepaid expenses	23,016,604	23,016,604		
2506. Leasehold improvements	2,799,462	2,799,462		
2597. Summary of remaining write-ins for Line 25 from overflow page	43,578,714	25,816,066	17,762,648	15,075,912

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	25,198,692	19,216,007
2597. Summary of remaining write-ins for Line 25 from overflow page	25,198,692	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	627,838	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	4,269,634	13,268,280
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	135,992,356	139,634,151
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	135,992,356	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	941,788,542	2,102,628,140
	2.2 Additional investment made after acquisition	276,842,016	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	246,065,828	1,340,267,605
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(4,288,267)	(7,203,896)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(21,897,252)	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)	14,639,919,610	13,684,963,866
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	14,639,919,610	13,684,963,866
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	14,639,919,610	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	24,213,887	97,896,613
	2.2 Additional investment made after acquisition	886,631,252	2,067,521,082
3.	Capitalized deferred interest and other	48,389,191	103,354,197
4.	Accrual of discount	3,241,160	8,464,560
5.	Unrealized valuation increase (decrease)	(158,559,575)	(664,785,926)
6.	Total gain (loss) on disposals	(39,953)	(36,525,353)
7.	Deduct amounts received on disposals	725,272,226	2,367,619,790
8.	Deduct amortization of premium and depreciation	72,054	137,495
9.	Total foreign exchange change in book/adjusted carrying value	(515,229)	(2,860,187)
10.	Deduct current year's other than temporary impairment recognized	8,225,245	6,269,877
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,842,990,094	3,773,198,888
12.	Deduct total nonadmitted amounts	20,191,656	77,225,458
13.	Statement value at end of current period (Line 11 minus Line 12)	3,822,798,438	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	5,745,770,431	12,665,008,325
3.	Accrual of discount	37,204,807	65,209,800
4.	Unrealized valuation increase (decrease)	(92,452,113)	747,298
5.	Total gain (loss) on disposals	24,440,955	65,039,775
6.	Deduct consideration for bonds and stocks disposed of	2,882,698,454	7,072,326,841
7.	Deduct amortization of premium	33,257,126	39,498,168
8.	Total foreign exchange change in book/adjusted carrying value	(43,783,375)	31,396,249
9.	Deduct current year's other than temporary impairment recognized	50,586,996	27,338,697
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,979,005	48,787,938
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	56,707,116,392	53,992,499,258
12.	Deduct total nonadmitted amounts	255,512,553	138,571,008
13.	Statement value at end of current period (Line 11 minus Line 12)	56,451,603,839	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)	23,641,838,473	1,484,807,274	2,476,567,878	(487,106,633)	23,641,838,473	22,162,971,236		24,626,943,009
2. NAIC 2 (a)	29,507,545,927	1,351,495,304	911,670,491	116,150,676	29,507,545,927	30,063,521,416		28,497,013,789
3. NAIC 3 (a)	2,301,818,701	63,965,533	125,481,740	244,670,207	2,301,818,701	2,484,972,701		1,686,470,709
4. NAIC 4 (a)	588,104,962	84,529,939	33,583,345	109,319,086	588,104,962	748,370,642		495,008,986
5. NAIC 5 (a)	139,090,768		2,802,686	23,335,947	139,090,768	159,624,029		194,098,191
6. NAIC 6 (a)	31,223,492	14,873,500	36,649	(6,767,615)	31,223,492	39,292,728		34,175,575
7. Total Bonds	56,209,622,323	2,999,671,550	3,550,142,789	(398,333)	56,209,622,323	55,658,752,751		55,533,710,259
PREFERRED STOCK								
8. NAIC 1	50,459				50,459	50,459		50,459
9. NAIC 2	7,470,790				7,470,790	7,470,790		10,670,478
10. NAIC 3	10,570				10,570	10,570		10,570
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	7,531,819				7,531,819	7,531,819		10,731,507
15. Total Bonds and Preferred Stock	56,217,154,142	2,999,671,550	3,550,142,789	(398,333)	56,217,154,142	55,666,284,570		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 $ 4,356,028 ; NAIC 2 $ 392,191 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	3,848,455	XXX	3,867,767	41,210	17,601

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	251,696,916	30,000,000
2.	Cost of short-term investments acquired	7,204,418	251,821,075
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(33,560)	
6.	Deduct consideration received on disposals	254,565,352	30,000,000
7.	Deduct amortization of premium	453,969	124,158
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,848,455	251,696,916
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,848,455	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	106,590,000
3.	Unrealized Valuation increase/(decrease)	(13,170,602)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	275,113,078
6.	Considerations received/(paid) on terminations	275,113,078
7.	Amortization	(107,101,743)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	64,952,103
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	972,851,546
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	972,851,546

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)				199,048,105
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	(82,266,161)			
	3.14 Section 1, Column 18, prior year	(3,096,396)	(79,169,765)	(79,169,765)	
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	(82,266,161)			
	3.24 Section 1, Column 19, prior year	(3,096,396)			
	3.25 SSAP No. 108 adjustments		(79,169,765)	(79,169,765)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		357,395,708		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	357,395,708			
	4.23 SSAP No. 108 adjustments		357,395,708		
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)				271,069,705
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				271,069,705

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		972,851,546	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		271,069,705	
3.	Total (Line 1 plus Line 2)			1,243,921,251
4.	Part D, Section 1, Column 5		1,341,649,801	
5.	Part D, Section 1, Column 6		(97,728,550)	
6.	Total (Line 3 minus Line 4 minus Line 5)			
			Fair Value Check	
7.	Part A, Section 1, Column 16		972,851,546	
8.	Part B, Section 1, Column 13		(28,918,904)	
9.	Total (Line 7 plus Line 8)			943,932,642
10.	Part D, Section 1, Column 8		1,078,694,706	
11.	Part D, Section 1, Column 9		(134,762,064)	
12	Total (Line 9 minus Line 10 minus Line 11)			
			Potential Exposure Check	
13.	Part A, Section 1, Column 21		58,253,948	
14.	Part B, Section 1, Column 20		271,069,705	
15.	Part D, Section 1, Column 11		329,323,653	
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	8,631,634,327	11,726,113,223
3.	Accrual of discount	5,800,380	1,535,954
4.	Unrealized valuation increase (decrease)	(10,396)	19,360
5.	Total gain (loss) on disposals	(266,966)	(31,418)
6.	Deduct consideration received on disposals	9,491,699,091	8,755,011,341
7.	Deduct amortization of premium	1,542,863	852,006
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,424,907,410	3,280,992,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,424,907,410	3,280,992,020

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	06/30/2020	PERMANENT IMPROVEMENT				472,295
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	06/30/2020	PERMANENT IMPROVEMENT				28,882
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	06/30/2020	PERMANENT IMPROVEMENT				30,652
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	06/30/2020	PERMANENT IMPROVEMENT				11,622
0199999. Acquired by Purchase								543,451
#5119 SEDONA GOLF CLUB	SEDONA	AZ	06/30/2020	PERMANENT IMPROVEMENT				13,142
0299999. Acquired by Internal Transfer								13,142
0399999 - Totals								556,593

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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
356620120	VARIOUS	TX		04/21/2020	4.950	21,105,000		36,580,000
356620142	BRISTOL	IN		05/01/2020	4.250	2,211,000		4,275,000
356620144	MONTEZUMA	GA		04/02/2020	4.750	1,356,750		2,025,000
356620145	FORSYTH	MT		04/13/2020	3.950	1,005,000		2,035,000
356620152	RAVENNA	NE		05/01/2020	4.400	2,814,000		4,565,000
356620156	BARNESVILLE	MN		04/22/2020	4.150	751,238		1,150,000
356620158	FROST	MN		04/08/2020	3.800	527,625		1,475,000
356620163	CAPITOL	MT		04/27/2020	3.950	1,507,500		3,155,000
356620166	FINGAL	ND		04/09/2020	4.150	301,500		515,000
356620167	VARIOUS	WI		06/01/2020	4.350	5,628,000		10,400,000
356620168	MILES CITY	MT		04/08/2020	4.000	537,675		900,000
356620170	BURNS	OR		04/09/2020	4.150	1,316,550		2,354,000
356620172	HARRISBURG	AR		04/28/2020	3.750	3,718,500		5,770,000
356620181	JONESBORO	AR		04/23/2020	3.800	1,758,750		4,200,000
356620182	MAYO	FL		06/11/2020	4.750	1,356,750		2,328,000
356620183	VARIOUS	ND		05/27/2020	4.610	1,727,093		3,245,000
356620186	BREWSTER	WA		05/20/2020	3.950	552,750		1,064,350
356620187	HUGHES	AR		06/10/2020	3.900	703,500		2,630,000
356620191	MURDOCK	MN		05/13/2020	3.800	481,395		1,135,000
356620192	VERO BEACH	FL		06/17/2020	3.500	8,040,000		22,500,000
356620195	VARIOUS	AR		05/28/2020	3.800	665,174		1,030,000
356620196	RENVILLE	MN		04/13/2020	3.600	251,250		580,000
356620198	MESA	WA		05/07/2020	4.800	5,909,901		11,000,000
356620201	VARIOUS	NE		06/08/2020	4.500	1,003,760		1,860,492
356620208	LYLE	MN		04/28/2020	3.580	578,880		1,120,000
356620211	FRIEND	NE		05/27/2020	3.900	1,407,000		2,521,750
356620216	ENDERLIN	ND		06/23/2020	4.250	703,500		1,134,000
356620218	GUTHRIE	TX		06/01/2020	3.600	5,226,000		13,210,000
356620221	FINLEY	ND		06/18/2020	4.300	1,582,875		2,302,230
356620224	MCMINNVILLE	OR		06/05/2020	4.250	1,281,375		2,300,000
356620229	WALDORF	MN		06/25/2020	3.850	879,375		1,600,000
356620232	GREENWOOD	MS		05/20/2020	3.950	1,206,000		2,725,500
356620238	MILNOR	ND		06/10/2020	4.300	1,809,000		3,408,000
356620239	HELENA	AR		06/18/2020	4.000	175,875		500,000
356620245	CANYON	TX		06/01/2020	4.450	1,203,070		2,000,000
356620247	VARIOUS	CA		06/19/2020	3.950	1,457,250		2,250,000
356620249	VARIOUS	WI		06/26/2020	4.400	4,002,002		9,008,000
356620256	LAMOURE	ND		06/24/2020	3.900	382,403		592,000
356620276	NAPPANEE	IN		06/25/2020	3.900	1,356,750		2,485,000
0199999. Mortgages in good standing - Farm Mortgages						88,482,014		173,928,322
215900701	SAN DIEGO	CA		07/21/2016	5.100		31,106	315,363,123
216800201	BETHESDA	MD		08/31/2016	4.700		245,582	111,320,802
216800301	ARLINGTON	VA		10/20/2016	4.850		11,171	196,036,103
216800302	ARLINGTON	VA		10/20/2016	4.850		905,699	224,527,953
216800401	MIAMI	FL		03/10/2017	5.687		14,718,840	326,653,707
216800501	CHARLOTTE	NC		02/13/2017	5.230		242,147	87,921,909
217900401	NORTHBROOK	IL		09/29/2017	5.143		3,927,360	94,247,550
217900502	BOSTON	MA		12/14/2017	6.209		16,963,789	58,217,450
217970101	WASHINGTON	DC	S	01/19/2018	4.768		1,540,043	182,450,000
218620401	LOS ANGELES	CA		05/30/2019	5.252		44,047,385	426,231,610
218800101	CHICAGO	IL	S	03/30/2018	4.954		516,316	133,030,029
218800301	CHEVY CHASE	MD		10/11/2018	5.138		9,281,398	51,147,760
218900201	LOS ANGELES	CA		12/11/2018	5.306		4,722,286	26,068,492
218900301	REDLANDS	CA		07/10/2018	5.515		1,926,279	84,316,689
218900401	HOUSTON	TX		09/07/2018	5.246		11,912,870	118,848,661
218900501	RALEIGH	NC		03/05/2019	4.366		1,200,000	128,000,000
218900601	HOUSTON	TX	S	11/30/2018	5.500		8,244,912	18,132,641
219620401	ISSAQUAH	WA	S	04/06/2020	3.500	104,119,687		166,450,000
219800501	HIALEAH	FL		05/01/2020	4.000	55,566,455		88,700,000
219900101	FORT WORTH	TX		04/25/2019	5.025		8,697,677	39,654,869
219900401	DRAPER	UT		06/19/2019	5.250		6,071,706	11,482,046
220630101	BOSTON	MA		03/20/2020	2.850		2,433,600	325,950,000
220900101	FRISCO	TX		03/20/2020	3.300		144,336	77,290,000

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
220900201	MULTIPLE	CA		04/13/2020	3.150	144,818,750		255,730,000
220900301	PITTSBURGH	PA		05/19/2020	3.650	80,299,500		216,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						384,804,392	137,784,501	3,764,071,395
0899999. Total Mortgages in good standing						473,286,406	137,784,501	3,937,999,717
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						473,286,406	137,784,501	3,937,999,717

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
01916	ATLANTA	GA		10/30/2015	06/25/2020	105,861		(1,072)			(1,072)			95,567			
02064	LAS VEGAS	NV		02/05/2016	05/25/2020	198,044		(441)			(441)			196,729			
03184	STOCKTON	CA		08/15/2016	06/25/2020	142,570		(1,381)			(1,381)			140,585			
04009	JACKSONVILLE	FL		12/15/2016	06/25/2020	227,645		(5,230)			(5,230)			220,827			
04348	VARIOUS	OR		05/18/2017	05/25/2020	571,651		(6,378)			(6,378)			559,040			
04731	VARIOUS	TX		05/18/2017	05/25/2020	272,306		(3,734)			(3,734)			262,318			
004067811	NEW TRIPOLI	PA		11/06/2000	04/08/2020	2,183,769								2,160,529			
356617147	WHEATLAND	ND		03/22/2017	06/04/2020	211,213		(943)			(943)			206,363			
356618161	VANNDALE	AR		02/15/2018	04/15/2020	4,900,965		(23,229)			(23,229)			4,835,181			
356618233	VARIOUS	ND		05/15/2018	05/27/2020	1,533,713		(7,560)			(7,560)			1,526,093			
356618327	VARIOUS	AR		08/01/2018	05/28/2020	633,224		(2,856)			(2,856)			630,200			
356618330	VARIOUS	WI		10/16/2018	06/26/2020	3,639,725		(15,821)			(15,821)			3,609,357			
356618345	MESA	WA		10/09/2018	05/07/2020	3,979,382		(18,371)			(18,371)			3,919,801			
356619142	PETERSBURG	IL		01/14/2019	06/08/2020	249,239		(1,140)			(1,140)			248,065			
356619146	CANYON	TX		02/01/2019	06/01/2020	588,962		(2,857)			(2,857)			586,000			
0199999. Mortgages closed by repayment						19,438,269		(91,015)			(91,015)			19,196,655			
01769	TAFT	CA		10/30/2015		347,948		(384)			(384)			5,645			
01864	TAFT	CA		10/30/2015		482,315		(531)			(531)			9,104			
02320	PHOENIX	AZ		03/31/2016		167,463		(126)			(126)			617			
02459	HOUSTON	TX		04/28/2016		95,968		(102)			(102)			343			
02770	ODESSA	TX		04/28/2016		575,499		(795)			(795)			93,332			
02925	VARIOUS	TX		05/31/2016		1,044,921		(540)			(540)			3,900			
02945	LAS VEGAS	NV		05/31/2016		182,862		(192)			(192)			586			
03112	VARIOUS	TX		07/29/2016		375,277		(396)			(396)			1,345			
03238	VARIOUS	TX		07/29/2016		458,355		(236)			(236)			1,689			
03287	ATLANTA	GA		07/29/2016		99,908		(74)			(74)			354			
03288	VARIOUS	GA		10/18/2016		238,213		(174)			(174)			780			
03475	BOLINGBROOK	IL		07/29/2016		191,587		(485)			(485)			4,167			
03647	PHOENIX	AZ		09/30/2016		123,807		(128)			(128)			453			
03666	VARIOUS	FL		10/28/2016		178,826		(92)			(92)			646			
03677	VARIOUS	FL		10/28/2016		364,998		(395)			(395)			3,992			
03680	KATY	TX		10/28/2016		183,407		(189)			(189)			640			
03737	LANCASTER	CA		12/15/2016		132,635		(98)			(98)			458			
04127	VARIOUS	CA		12/30/2016		631,850		(475)			(475)			2,663			
04161	TAMPA	FL		04/20/2017		326,729		(345)			(345)			1,025			
04197	VARIOUS	NV		03/01/2017		563,685		(967)			(967)			6,236			

SCHEDULE B - PART 3

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	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
04230	VARIOUS	FL		01/13/2017		141,681		(262)			(262)			2,633			
04256	VARIOUS	TX		12/30/2016		169,069		(218)			(218)			92,194			
04275	VARIOUS	FL		01/13/2017		341,937		(430)			(430)			2,574			
04277	VARIOUS	FL		01/13/2017		136,054		(142)			(142)			62,732			
04346	VARIOUS	FL		01/30/2017		164,188		(84)			(84)			558			
04461	VARIOUS	NC		05/18/2017		641,391		(332)			(332)			3,737			
04465	VARIOUS	MO		01/30/2017		3,996,380		(2,728)			(2,728)			20,615			
04504	VARIOUS	FL		02/14/2017		406,289		(270)			(270)			3,844			
04552	SOUTH BEND	IN		05/18/2017		143,848		(74)			(74)			482			
04578	VARIOUS	MO		02/14/2017		1,717,743		(1,121)			(1,121)			7,091			
04593	FORT LAUDERDALE	FL		03/01/2017		129,200		(66)			(66)			436			
04595	BAKERSFIELD	CA		06/28/2017		609,087		(894)			(894)			15,639			
04649	VARIOUS	FL		03/01/2017		365,149		(186)			(186)			1,285			
04671	SPRING	TX		05/18/2017		108,928		(115)			(115)			367			
04710	VARIOUS	IN		02/23/2018		91,862		(47)			(47)			292			
04810	VARIOUS	FL		06/28/2017		585,945		(693)			(693)			4,242			
04812	VARIOUS	FL		06/28/2017		27,003		(149)			(149)			2,317			
04847	VARIOUS	FL		06/28/2017		135,499		(220)			(220)			2,558			
04871	VARIOUS	FL		06/28/2017		346,511		(181)			(181)			1,211			
04982	VARIOUS	GA		02/23/2018		95,655		(108)			(108)			339			
05071	FORT WORTH	TX		09/26/2017		244,152		(262)			(262)			835			
05207	SOUTH BEND	IN		09/26/2017		102,669		(53)			(53)			335			
05835	VARIOUS	GA		12/21/2017		797,554		(867)			(867)			2,829			
05839	VARIOUS	GA		12/21/2017		593,350		(645)			(645)			2,105			
004091112	MILTON	CAN		06/26/2002		2,692,440						58,254		206,341			
004091211	KING CITY	CAN		06/26/2002		2,153,949						46,603		165,073			
004091229	KING CITY	CAN		07/24/2003		559,085						16,881		47,615			
004094514	OCEAN VIEW	DE		06/13/2003		2,003,905		510			510			127,360			
004095414	HUNTSVILLE	CAN		08/28/2003		2,450,889						82,719		143,467			
004095513	MACTIER	CAN		08/28/2003		3,641,977						122,918		213,189			
004095612	PORT CARLING	CAN		08/28/2003		2,611,230						88,130		152,852			
004103316	ALBERTON	CAN		06/08/2004		4,159,978						141,642		196,850			
008948090	LAKE WORTH	FL		09/25/1989		3,908,874								227,637			
008948091	LAKE WORTH	FL		12/20/1994		516,332								29,534			
205630201	VARIOUS CITIES	CAN		02/06/2006		23,047,286		6,198			6,198	852,348		862,421			
206630401	MARKHAM	CAN		01/08/2007		6,761,580						242,031		209,546			
207630501	VARIOUS CITIES	CAN		11/15/2007		21,631,408		6,957			6,957	903,145		714,078			
207970201	HOUSTON	TX		05/17/2007		51,839,417		2,048			2,048			515,182			
207970202	HOUSTON	TX		05/17/2007		31,464,874								305,958			
208630101	NORTH BETHESDA	MD		04/05/2013		57,535,341								360,009			
209800701	OAKVILLE	CAN		10/01/2009		11,034,276		2,392			2,392			191,489			
210620401	SAN JOSE	CA		07/28/2010		17,395,837		2,456			2,456			98,843			
210800201	WASHINGTON	DC		08/30/2010		54,580,295								265,726			
210800501	ATLANTA	GA		12/16/2010		121,485,150		10,773			10,773			969,376			
210970201	PEBBLE BEACH	CA		10/01/2010		216,108,643								1,383,993			
210970301	ARLINGTON	VA		02/10/2011		124,821,937		15,584			15,584			677,469			
211620101	MILPITAS	CA		04/07/2011		20,587,803		6,331			6,331			88,241			
211620102	MILPITAS	CA		08/30/2019		29,727,966		1,950			1,950			181,634			
211620301	BELLEVUE	WA		08/22/2011		265,236,456		7,756			7,756			1,461,324			
211620302	BELLEVUE	WA		03/13/2015		73,405,626		17,514			17,514			346,928			
211620303	BELLEVUE	WA		05/01/2015		37,126,705								204,425			
211620304	BELLEVUE	WA		05/01/2015		9,174,860								43,076			
211620701	SAN JOSE	CA		11/04/2011		64,311,056		17,221			17,221			295,716			
211620702	SAN JOSE	CA		08/30/2019		39,668,397		2,303			2,303			217,991			
211620801	SACRAMENTO	CA		12/01/2011		2,333,407		486			486			34,206			
211620901	LINCOLN	CA		12/01/2011		2,839,342		591			591			41,622			
211800401	BOSTON	MA		11/03/2011		79,018,005		6,834			6,834			346,671			
211800601	BOSTON	MA		07/06/2012		76,232,820		31,068			31,068			385,974			

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211900101	HOUSTON	TX		06/30/2011		68,707,746		8,796			8,796			439,226			
211900301	HOUSTON	TX		09/13/2011		75,969,236		8,237			8,237			330,688			
211900302	HOUSTON	TX		09/13/2011		9,526,922								41,336			
211900401	HOUSTON	TX		03/28/2012		54,160,878		11,440			11,440			228,115			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,924,908								195,605			
211970201	SAN FRANCISCO	CA		09/01/2011		251,050,592		27,019			27,019			1,292,876			
212800101	BERLIN	MD		06/01/2012		3,595,587		901			901			68,884			
212800201	FT. MEADE	MD		12/14/2012		66,411,419		5,021			5,021			196,805			
212800401	WASHINGTON	DC		01/18/2013		94,019,197		27,837			27,837			414,483			
212800501	PITTSBURGH	PA		12/20/2012		74,341,864								482,881			
212800601	VARIOUS CITIES	US		09/01/2013		198,380,945		7,075			7,075			293,036			
212900101	HOUSTON	TX		09/28/2012		66,254,750		14,457			14,457			283,904			
212970201	NEW YORK	NY		09/10/2012		297,242,171		6,991			6,991			1,660,718			
213210101	LONDON	GBR		07/25/2013		169,023,032		27,628			27,628	(53,114)		527,231			
213620301	WALNUT CREEK	CA		07/23/2014		45,833,508		15,388			15,388			182,933			
213800101	ATLANTA	GA		05/01/2013		107,539,531		9,617			9,617			541,347			
213900101	HOUSTON	TX		06/27/2013		98,232,593		6,255			6,255			468,170			
213900201	SCOTTSDALE	AZ		06/26/2013		48,949,335		10,595			10,595			215,686			
213900301	DALLAS	TX		07/22/2013		56,414,792		11,270			11,270			226,041			
213900501	HOUSTON	TX		12/13/2013		59,716,763		12,507			12,507			219,663			
213900701	FORT WORTH	TX		04/01/2014		44,168,097		6,304			6,304			155,186			
213900702	FORT WORTH	TX		05/16/2019		10,904,161								38,123			
214210101	NEW YORK	NY		11/17/2014		39,364,375		5,541			5,541			154,554			
214210102	NEW YORK	NY		11/17/2014		3,798,184		210			210			14,786			
214620201	SEATTLE	WA		06/17/2014		82,674,940								360,525			
214620601	SEATTLE	WA		05/15/2015		93,985,189		15,205			15,205			374,591			
214900101	MCLEAN	VA		06/27/2014		107,053,713		22,410			22,410			408,451			
214900201	HOUSTON	TX		08/22/2014		138,239,967		14,004			14,004			482,073			
214900301	IRVING	TX		03/12/2015		38,844,731		8,953			8,953			242,824			
215210301	DENVER	CO		11/04/2015		98,208,178								153,983			
215620201	SANTA CLARA	CA		05/26/2015		21,143,665		774			774			110,664			
215900101	COSTA MESA	CA		07/13/2015		44,677,420		638			638			266,487			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,581,704		11,221			11,221			128,188			
215900502	HUNTINGTON BEACH	CA		02/09/2016		87,745,183		22,739			22,739			227,185			
215900601	ATLANTA	GA		04/29/2016		42,612,006		12,976			12,976			55,604			
216620101	OTTAWA	CAN		03/30/2016		39,123,273						1,274,249		189,429			
216620301	SAN MATEO	CA		12/27/2016		139,118,783		16,398			16,398			584,820			
216620302	SAN MATEO	CA		12/27/2016		99,285,969		13,611			13,611			417,729			
216620401	BELLEVUE	WA		11/15/2016		57,741,427								229,457			
219800101	TROY	MI		05/15/2019		21,260,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,996,250		304			304			126,434			
219900501	CHANDLER	AZ		12/19/2019		184,768,750		3,677			3,677			846,368			
219901001	HOUSTON	TX		02/13/2020										1,111,459			
356616343	LOVINGTON	NM		12/20/2016		1,013,801		(83)			(83)			15,000			
356616344	OXNARD	CA		12/12/2016		1,036,859		(140)			(140)			13,375			
356617121	CONNELL	WA		01/25/2017		1,572,183		(30)			(30)			28,909			
356617124	SHELBY	MT		02/02/2017		522,590		(3)			(3)			6,745			
356617136	BLACKFOOT	ID		02/27/2017		313,507		(15)			(15)			3,854			
356617137	CAMARILLO	CA		03/14/2017		3,748,930		(20)			(20)			50,603			
356617149	BELLEVUE	IA		04/03/2017		200,066		(13)			(13)			3,820			
356617165	POCAHONTAS	IA		05/25/2017		1,648,440		(208)			(208)			28,571			
356617166	VARIOUS	KS		04/17/2017		1,209,150		(89)			(89)			23,195			
356617187	VARIOUS	IN		06/09/2017		135,210		(22)			(22)			4,279			
356617188	VARIOUS	IN		06/09/2017		172,724		(11)			(11)			821			
356617204	SOLOMON	KS		06/29/2017		607,060		(46)			(46)			18,277			
356617210	JOHNSTOWN	OH		06/02/2017		445,035		(32)			(32)			10,209			
356617216	EAST CHAIN	MN		06/21/2017		385,949		(64)			(64)			10,477			
356617218	EAST CHAIN	MN		06/21/2017		507,631		(46)			(46)			6,696			

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356617219	VARIOUS	MT		06/29/2017		1,245,036		(37)			(37)			10,886			
356617226	GABBS	NV		06/27/2017		2,084,987		(187)			(187)			13,749			
356617228	ABERDEEN	ID		08/03/2017		621,208		(17)			(17)			6,201			
356617229	ABERDEEN	ID		08/03/2017		1,676,639		(6)			(6)			15,861			
356617230	ABERDEEN	ID		08/03/2017		2,312,905		(34)			(34)			24,221			
356617232	VARIOUS	ID		11/13/2017		778,296		(11)			(11)			8,038			
356617239	NEW RICHLAND	MN		08/22/2017		597,676		7			7			5,589			
356617248	DALLAS CITY	IL		10/10/2017		3,346,288		(27)			(27)			52,794			
356617258	SCHLATER	MS		09/08/2017		1,501,799		(149)			(149)			14,376			
356617283	PARAGOULD	AR		09/08/2017		1,908,859		(91)			(91)			50,000			
356617309	STOCKTON	CA		11/01/2017		844,282		(33)			(33)			15,703			
356617311	BRICELYN	MN		10/26/2017		436,864		2			2			4,015			
356617312	BUTLER	MO		12/08/2017		3,447,175		(46)			(46)			48,873			
356617317	MT PLEASANT	IA		01/10/2018		382,187		(14)			(14)			5,035			
356617320	VARIOUS	ND		11/14/2017		2,085,860		(20)			(20)			19,482			
356617326	STANFORD	MT		12/07/2017		871,819		(50)			(50)			8,271			
356617328	VARIOUS	MT		12/15/2017		1,305,237		(7)			(7)			9,020			
356617332	OURAY	UT		12/26/2017		2,302,818		(167)			(167)			14,342			
356617336	PAGE	ND		12/07/2017		386,760		(31)			(31)			3,602			
356617338	SANTA ROSA	CA		01/03/2018		2,814,523		(143)			(143)			51,346			
356618112	WYNNE	AR		12/19/2017		1,247,253		(144)			(144)			12,395			
356618120	VARIOUS	AR		01/25/2018		1,773,524		(7)			(7)			17,124			
356618121	LEACHVILE	AR		02/08/2018		734,635		2			2			6,599			
356618122	GRADY	NM		02/08/2018		773,639		(26)			(26)			10,000			
356618124	SELAH	WA		02/08/2018		604,242		(50)			(50)			16,841			
356618125	ALLENDALE	IL		01/23/2018		2,228,371		(11)			(11)			20,053			
356618146	CAPULIN	NM		04/02/2018		1,787,784		(196)			(196)			25,000			
356618150	FREDERICK	SD		03/14/2018		1,960,049		(174)			(174)			25,000			
356618157	ABERDEEN	ID		02/09/2018		342,833		(8)			(8)			2,652			
356618172	BURR OAK	MI		03/29/2018		2,743,797		(221)			(221)			23,977			
356618178	POCATELLO	ID		05/02/2018		486,140		(5)			(5)			5,612			
356618182	WOODBURN	OR		04/20/2018		745,368		(52)			(52)			20,219			
356618183	HERMISTON	OR		05/07/2018		374,194		(78)			(78)			9,174			
356618197	MILES CITY	MT		03/15/2018		1,977,886		(171)			(171)			16,663			
356618203	BRITTON	SD		05/10/2018		2,078,218		(178)			(178)			16,640			
356618206	VARIOUS	IA		05/25/2018		2,039,065		293			293			10,688			
356618220	ABERDEEN	ID		05/02/2018		186,382		(11)			(11)			5,047			
356618224	COIN	IA		05/15/2018		1,623,690		(64)			(64)			16,511			
356618225	LEACHVILLE	AR		05/16/2018		340,156		1			1			3,993			
356618235	BLACKFOOT	ID		12/07/2018		6,831,217		140			140			52,635			
356618249	HANNAFORD	ND		06/12/2018		408,545		(15)			(15)			3,244			
356618250	MOUND	LA		06/20/2018		1,859,602		(46)			(46)			15,543			
356618252	MANCHESTER	IA		07/17/2018		305,198		5			5			2,491			
356618257	FORSYTH	MT		06/01/2018		791,679		(21)			(21)			6,399			
356618268	ENDERLIN	ND		05/30/2018		662,081		(22)			(22)			5,568			
356618269	COLUMBIA	LA		07/03/2018		1,611,149		(423)			(423)			27,312			
356618271	AUSTIN	MN		07/11/2018		370,559		(14)			(14)			3,232			
356618274	ELKTON	MI		09/11/2018		1,781,066		(42)			(42)			14,262			
356618278	BRTITTON	SD		07/12/2018		1,461,471		(33)			(33)			23,739			
356618291	PASCO	WA		05/29/2018		599,038		(176)			(176)			140,010			
356618293	WOOD LAKE	MN		08/06/2018		314,915		(36)			(36)			7,122			
356618324	FAIRFIELD	IA		10/12/2018		433,245		9			9			3,298			
356618325	FAIRFIELD	IA		10/12/2018		433,245		9			9			3,298			
356618326	VARIOUS	IA		10/15/2018		2,116,782		37			37			22,580			
356618334	SHERIDAN	OR		09/06/2018		1,946,946		(174)			(174)			15,934			
356618341	OKABENA	MN		08/29/2018		580,307		10			10			5,416			
356618342	GRANADA	MN		09/06/2018		711,583		10			10			6,360			
356618344	ENDERLIN	ND		09/25/2018		399,127		9			9			2,987			

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356618346	LOVINGTON	NM		09/17/2018		479,646		(31)			(31)			7,500			
356618350	GALT	CA		09/14/2018		2,162,568		(179)			(179)			15,470			
356618351	VARIOUS	SD		10/18/2018		7,978,019		(664)			(664)			61,887			
356618354	CLAREMONT	SD		10/04/2018		5,146,089		(808)			(808)			79,919			
356618363	VARIOUS	WA		11/15/2018		1,090,856		(23)			(23)			17,815			
356618364	OAKES	ND		10/25/2018		646,918		18			18			4,795			
356618378	BLACKFOOT	ID		12/04/2018		1,183,367		(571)			(571)			13,418			
356618380	VARIOUS	OR		12/11/2018		8,282,517		275			275			60,416			
356618381	GOOD THUNDER	MN		11/14/2018		965,106		(56)			(56)			3,804			
356618387	GOSHEN	IN		12/19/2018		2,055,315		(132)			(132)			11,161			
356618388	FISHER	MN		11/16/2018		494,651		(16)			(16)			3,996			
356618389	BERLIN	ND		01/15/2019		1,197,407		46			46			8,584			
356618391	VARIOUS	IA		01/15/2019		498,645		119			119			1,670			
356618392	GRENVILLE	NM		12/17/2018		1,461,818		(27)			(27)			22,500			
356618393	COLSTRIP	MT		12/07/2018		1,795,477		(56)			(56)			13,568			
356618394	HATHAWAY	MT		12/27/2018		1,197,070		19			19			9,046			
356618398	OUTLOOK	WA		04/15/2019		3,942,359		(490)			(490)			60,389			
356618402	ARGUSVILLE	ND		12/11/2018		593,004		(28)			(28)			14,656			
356618403	GLENFIELD	ND		12/13/2018		1,367,423		33			33			10,402			
356618404	FARMINGTON	ID		08/22/2019		432,475		(226)			(226)			6,594			
356618406	CONRAD	MT		01/16/2019		839,012		31			31			6,036			
356618407	CONRAD	MT		01/16/2019		2,185,451		80			80			15,708			
356618411	LAKE ARTHUR	NM		01/07/2019		9,255,289		(792)			(792)			73,445			
356619103	VARIOUS	OR		01/14/2019		846,543		(25)			(25)			8,920			
356619106	VARIOUS	CA		12/19/2018		4,520,846		(828)			(828)			450,000			
356619107	VARIOUS	CA		12/19/2018		5,023,162		(920)			(920)			500,000			
356619109	VARIOUS	CA		02/01/2019		11,386,450		(250)			(250)			173,957			
356619127	FRANKLIN	ID		02/15/2019		2,310,231		47			47			16,811			
356619129	CAMPBELLSBURG	IN		01/28/2019		618,398		(49)			(49)			4,512			
356619133	PASCO	WA		01/17/2019		368,325		(101)			(101)			83,593			
356619135	ST JAMES	MN		02/11/2019		1,105,457		1			1			8,219			
356619139	HARLEM	MT		01/15/2019		1,396,225		23			23			10,709			
356619140	VARIOUS	IA		04/03/2019		1,247,607		51			51			8,781			
356619149	WASCO	CA		04/03/2019		3,230,978		(10)			(10)			36,308			
356619150	BRADSHAW	NE		03/01/2019		648,542		21			21			4,773			
356619178	MALTA	MT		04/02/2019		1,944,847		(62)			(62)			14,983			
356619182	VARIOUS	IA		03/27/2019		528,759		116			116			2,001			
356619187	LEONARD	ND		05/01/2019		573,410		(45)			(45)			4,372			
356619191	COCHRAN	GA		07/11/2019		2,039,922		(268)			(268)			14,017			
356619192	WINSLOW	IL		06/05/2019		16,079,090		(475)			(475)			66,784			
356619200	ELIZABETH	IL		05/24/2019		2,385,984		(189)			(189)			18,582			
356619201	VARIOUS	WA		04/26/2019		301,800		(50)			(50)			4,638			
356619220	VARIOUS	OR		06/07/2019		603,133		(20)			(20)			4,150			
356619223	BIRD ISLAND	MN		06/14/2019		502,405		(49)			(49)			3,844			
356619224	CARROLLTON	IL		06/17/2019		418,943		6			6			8,193			
356619226	BRITTON	SD		08/07/2019		753,833		3			3			5,417			
356619227	BRITTON	SD		08/07/2019		3,015,423		72			72			21,283			
356619231	LASALLE	MN		07/17/2019		218,858		(47)			(47)			1,817			
356619232	SUGAR CITY	ID		06/05/2019		1,020,234		(84)			(84)			7,633			
356619234	LEONARD	ND		07/16/2019		495,572		(121)			(121)			3,723			
356619235	GRANITE FALLS	MN		07/10/2019		747,210		14			14			5,674			
356619238	COMFREY	MN		10/04/2019		2,406,447		69			69			19,285			
356619243	ZILLAH	WA		08/21/2019		1,758,908		(16)			(16)			25,680			
356619248	HERMISTON	OR		08/29/2019		753,837		6			6			7,638			
356619249	WOLF CREEK	MT		11/21/2019		1,030,102		(49)			(49)			2,500			
356619251	RICKREALL	OR		08/27/2019		846,703		2			2			9,487			
356619252	BURLINGTON	WA		08/29/2019		437,056		(81)			(81)			11,039			
356619254	MANCHESTER	IA		09/03/2019		422,149		2			2			3,285			

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
356619256	VARIOUS	IN		08/28/2019		4,003,660		(240)			(240)			16,426			
356619260	VARIOUS	KS		09/25/2019		577,205		(287)			(287)			23,054			
356619272	LISBON	ND		10/01/2019		887,418		5			5			6,972			
356619276	WEST BEND	IA		10/18/2019		703,552		(20)			(20)			5,450			
356619278	ELLENDALE	ND		10/03/2019		603,003		5			5			4,654			
356619280	PASCO	WA		10/15/2019		703,467		1,660			1,660			8,463			
356619284	VARIOUS	WA		12/30/2019		2,713,493		(58)			(58)			41,410			
356619289	VALLEY FORD	CA		11/07/2019		4,212,549		(362)			(362)			25,096			
356619292	WELLS	MN		10/29/2019		1,050,234		(36)			(36)			9,322			
356619294	ROCKTON	IL		11/08/2019		2,311,544		(87)			(87)			20,874			
356619295	SALINAS	CA		11/20/2019		10,049,254		72			72			117,407			
356619298	MANTECA	CA		12/13/2019		1,205,956		(66)			(66)			20,084			
356619299	HATCH	NM		12/11/2019		5,476,976		(447)			(447)			110,000			
356619307	BELT	MT		11/19/2019		1,406,906		(118)			(118)			14,840			
356619310	WAVELAND	IN		11/20/2019		1,160,695		(49)			(49)			9,867			
356619316	GOSPORT	IN		11/21/2019		552,716		(26)			(26)			4,992			
356619317	ANGELA	MT		02/06/2020				(65)			(65)			18,500			
356619318	WHITE PIGEON	MI		01/22/2020				(198)			(198)			21,485			
356619321	MOUNT VERNON	WA		01/08/2020				(342)			(342)			53,213			
356619322	RUSSELL	MN		01/03/2020				(89)			(89)			11,832			
356619325	LAKOTA	IA		01/13/2020				(33)			(33)			3,296			
356619330	BELMONT	WI		01/14/2020				(272)			(272)			9,256			
356619334	GUTHRIE	TX		11/12/2019		3,014,686		(425)			(425)			39,339			
356619339	WEST BEND	IA		01/30/2020				(71)			(71)			9,378			
356620102	HAWLEY	TX		01/16/2020				(536)			(536)			41,016			
356620103	AVALON	WI		01/10/2020				(458)			(458)			50,083			
356620110	VAN BUREN	IN		02/27/2020				(202)			(202)			11,791			
356620113	FERNDALE	CA		12/20/2019		4,421,802		(361)			(361)			24,668			
356620132	GUTHRIE	TX		02/26/2020				(151)			(151)			48,737			
356620168	MILES CITY	MT		04/08/2020				(43)			(43)			2,097			
356620208	LYLE	MN		04/28/2020				(33)			(33)			894			
356620245	CANYON	TX		06/01/2020				(170)			(170)			24,000			
356620249	ELMWOOD	WI		06/26/2020				(4)			(4)			5,196			
0299999. Mortgages with partial repayments						5,069,945,248		474,055			474,055	3,775,806		31,405,515			
0599999 - Totals						5,089,383,517		383,040			383,040	3,775,806		50,602,170			

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	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN		12/18/2015	3		(533,390)		17,322,368	1.670
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	ARDIAN		12/13/2018	3		(2,264,716)		32,771,941	1.111
000000-00-0	ASTORG PARTNERS VII, L.P.	PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.		12/17/2018	3		303,347		25,954,227	0.635
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3		3,738,038		15,289,144	4.000
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2		1,356,878		126,374	4.894
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		265,988		649,388	2.180
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		749,807		4,645,243	5.302
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		2,199,415		3,834,662	0.760
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3		816,035		10,150,121	1.188
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3		499,899		12,207,756	11.150
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3		(39,336)		368,898	1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2		8,750,000		6,835,813	0.630
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	INDUSTRY VENTURES		02/12/2016	1		60,000		6,940,000	3.900
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3		1,301,822		18,512,950	3.680
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	MONTAUK TRIGUARD PARTNERS		01/28/2011	3		(2,440,989)		10,448,049	24.410
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		80,264		6,836,119	2.424
000000-00-0	NYLIM MEZZANINE PARTNER II	NEW YORK	NY	NYL CAPITAL PARTNERS		09/10/2007	2		10,091			3.893
000000-00-0	OC MASTER FUND, LLC	ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1		300,000		7,700,000	10.000
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3		665,402		7,859,563	4.205
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L		06/04/2019	3		1,593,945		21,384,958	1.667
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3		519,937		36,673,428	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		54,364		11,732,279	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		487,919		27,144,131	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		287,979		12,591,912	0.818
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		(271,250)		49,156,657	0.660
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3		10,261,552		20,404,573	3.031
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		25,676		64,468	8.310
000000-00-0	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	WESTVIEW CAPITAL MANAGEMENT II		08/31/2009	3		23,014		584,452	4.603
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP		02/16/2010	3		13,024		2,762,420	2.435
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		425,878		2,043,241	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated									29,240,593		372,995,135	XXX
000000-00-0	PACIFIC ABSOLUTE RETURNS STRATEGY	NEWPORT BEACH	CA	INTERNALLY FORMED		10/29/2013			174,670			100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		29,027		73,542,642	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		206,697		65,802,566	100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		6,845,905		85,529,564	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2		8,387,834		145,015,195	90.924
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		2,237,086		225,826,673	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3		1,572,856		27,044,756	78.493
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3		10,395,000		302,724,630	90.960
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		5,244,351		378,092,648	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		589,417		16,692,230	35.714
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		1,002,082		10,171,421	30.606
000000-00-0	PACIFIC SELECT DISTRIBUTORS, LLC	NEWPORT BEACH	CA	INTERNALLY FORMED		01/01/2015			8,000,000		6,900,000	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									44,684,925		1,337,342,325	XXX
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE STORES COMPANY	2	07/20/2015			6,390,581			
191216-F@-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	1	04/08/2019			53,162,529			
438516-C*-5	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL	1	05/06/2020			63,143,951			
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	1	08/31/2016			83,161,812			
931142-J@-3	WALMART STORES, INC.	BENTONVILLE	AR	WALMART	1	12/22/2010			239,744,108			
4599999. Working Capital Finance Investment - Unaffiliated									445,602,983			XXX
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC	CLEARWATER	FL	CHURCHILL STATESIDE		05/21/2020		761,679				0.000
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI LLC	CLEARWATER	FL	CHURCHILL STATESIDE		06/11/2020		745,477				0.000
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	U.S. BANCORP		03/17/2020			9,978,267		8,243,751	0.000
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	U.S. BANCORP		04/08/2020		12,413,856			372,185	0.000
4699999. Any Other Class of Assets - Unaffiliated								13,921,012	9,978,267		8,615,936	XXX
4899999. Total - Unaffiliated								13,921,012	484,821,843		381,611,071	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation and Admini-strative Symbo	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
4999999. Total - Affiliated									44,684,925		1,337,342,325	XXX
5099999 - Totals								13,921,012	529,506,768		1,718,953,396	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (De-crease)	 10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	 11 Current Year's Other Than Temporary Impair-ment Recog-nized	 12 Capital-ized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
000000-00-0	ASF VIII B L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/13/2018	06/30/2020	16,828							16,828	16,828				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	06/30/2020	8,581							8,581	8,581				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	06/30/2020	1,609,627							1,609,627	1,609,627				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	06/30/2020	198,974							198,974	198,974				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	06/30/2020	2,205							2,205	2,205				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	06/30/2020	453,503							453,503	453,503				
000000-00-0	ESD MANAGEMENT IV	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	06/30/2020	73,570							73,570	73,570				49,998
000000-00-0	ESD MANAGEMENT V	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	03/11/2016	06/30/2020	306,597							306,597	306,597				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	06/30/2020	178,900							178,900	178,900				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	06/30/2020	556,200							556,200	556,200				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	06/30/2020	610,342							610,342	610,342				
000000-00-0	INDUSTRY VENTURES V	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	03/10/2008	06/30/2020													3,505,035
000000-00-0	LANDMARK EQUITY PARTNERS XIII	SIMSBURY	CT	NORMAL DISTRIBUTION	01/09/2006	06/30/2020	123,078							123,078	123,078				679,439
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	06/30/2020	421,232							421,232	421,232				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	06/30/2020	1,867							1,867	1,867				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	06/30/2020	112,609							112,609	112,609				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	06/30/2020	221,351							221,351	221,351				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	06/30/2020	276,922							276,922	276,922				
000000-00-0	LONG POND CAPITAL QP FUND SERIES C	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	06/30/2020	157,947							157,947	157,947				42,560
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	06/30/2020	503,868							503,868	503,868				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	06/30/2020	1,434,264							1,434,264	1,434,264				
000000-00-0	NYLIM MEZZANINE PARTNER II	NEW YORK	NY	NORMAL DISTRIBUTION	09/10/2007	06/30/2020	10,091							10,091	10,091				58,523
000000-00-0	PANTHEON ASIA FUND II	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	08/31/1998	06/30/2020	145,892							145,892	145,892				
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	11/20/2006	06/30/2020	150,000							150,000	150,000				
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	NORMAL DISTRIBUTION	02/28/2018	06/30/2020	95,548							95,548	95,548				
000000-00-0	PSILOS GROUP PARTNER III	NEW YORK	NY	NORMAL DISTRIBUTION	01/08/2007	06/30/2020	5,872,531							5,872,531	5,872,531				3,923,569
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	06/30/2020	585,070							585,070	585,070				
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	06/30/2020	93,906							93,906	93,906				8,387
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	04/18/2019	06/30/2020	519,937							519,937	519,937				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	06/30/2020	381,031							381,031	381,031				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	06/30/2020	619,068							619,068	619,068				
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	06/30/2020	550,002							550,002	550,002				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	06/30/2020	267,590							267,590	267,590				

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	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	06/30/2020	1,142,610							1,142,610	1,142,610				
000000-00-0	UNITED STATES POWER FUND II	NEEDHAM	MA	NORMAL DISTRIBUTION	03/28/2006	06/30/2020	131,181							131,181	131,181				
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	02/16/2010	06/30/2020	60,814							60,814	60,814				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	06/30/2020	33,565							33,565	33,565				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							17,927,301							17,927,301	17,927,301				8,267,511
000000-00-0	PACIFIC ABSOLUTE RETURNS STRATEGY	NEWPORT BEACH	CA	TERMINATED	10/29/2013	06/30/2020					(174,670)	(174,670)							
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	06/30/2020	223,673							223,673	223,673				
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/31/2007	06/30/2020													22,228,086
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	06/30/2020	2,047,168							2,047,168	2,047,168				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	06/30/2020	175,472							175,472	175,472				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	06/30/2020	56,140							56,140	56,140				
000000-00-0	SWELL INVESTING HOLDING, LLC	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/31/2018	06/30/2020											(39,953)	(39,953)	
2099999. Joint Venture Interests - Common Stock - Affiliated							2,502,453				(174,670)	(174,670)		2,502,453	2,502,453		(39,953)	(39,953)	22,228,086
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982	SAN FRANCISCO	CA	NORMAL DISTRIBUTIONS	10/25/2006	06/30/2020	1,367,636							111,130	111,130				
000000-00-0	LBA REALTY FUND II LP / REO #3974	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	08/29/2005	06/30/2020	3,838,698							356,295	356,295				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,206,334							467,425	467,425				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	06/30/2020	12,509,341							12,509,341	12,509,341				70,542,896
2299999. Joint Venture Interests - Real Estate - Affiliated							12,509,341							12,509,341	12,509,341				70,542,896
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	06/30/2020	11,565,814							3,866,790	3,866,790				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	06/30/2020	21,931,734							4,644,343	4,644,343				
191216-F@-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2019	06/30/2020	89,505,074							79,346,470	79,346,470				
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	12/31/2016	06/30/2020	53,376,801							81,214,444	81,214,444				
742718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	06/30/2020	74,710,028							119,695,326	119,695,326				
4599999. Working Capital Finance Investment - Unaffiliated							251,089,450							288,767,373	288,767,373				
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	06/30/2020	10,503,439							10,503,439	10,503,439				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	06/30/2020	12,413,856							12,413,856	12,413,856				
4699999. Any Other Class of Assets - Unaffiliated							22,917,295							22,917,295	22,917,295				
4899999. Total - Unaffiliated							297,140,380							330,079,394	330,079,394				8,267,511
4999999. Total - Affiliated							15,011,794				(174,670)	(174,670)		15,011,794	15,011,794		(39,953)	(39,953)	92,770,982
5099999 - Totals							312,152,174				(174,670)	(174,670)		345,091,188	345,091,188		(39,953)	(39,953)	101,038,493

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		06/01/2020	INTEREST CAPITALIZATION		154,712	154,712		1
912833-4T-4	STRIPS ZERO		06/09/2020	DIRECT PLACEMENT		10,750,298	11,940,000		1
912833-4X-5	STRIPS ZERO		06/09/2020	DIRECT PLACEMENT		2,825,709	3,250,000		1
912810-QB-7	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		308,246	200,000	393	1
912810-QD-3	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		2,812,857	1,795,000	3,628	1
912810-SJ-8	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		3,758,640	3,155,000	20,867	1
912810-SK-5	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		18,577,421	15,180,000	16,655	1
912828-Z2-9	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		268,993	260,000	1,479	1
912828-Z9-4	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		2,522,484	2,335,000	10,296	1
912828-ZE-3	US TREASURY NT		04/06/2020	CREDIT SUISSE SECURITIES LLC		1,002,930	1,000,000	120	1
912828-ZL-7	US TREASURY NT		06/09/2020	DIRECT PLACEMENT		306,031	305,000	99	1
0599999. Subtotal - Bonds - U.S. Governments						43,288,320	39,574,712	53,536	XXX
29874Q-DA-9	EUROPEAN BK RECON & DEV SR NT SER GMTN	D	06/09/2020	DIRECT PLACEMENT		175,385	170,000	843	1FE
298785-HH-2	EUROPEAN INV BANK SR NT	D	06/09/2020	DIRECT PLACEMENT		321,145	310,000	1,473	1FE
302154-CK-3	EXPORT-IMPORT BANK KOREA SR NT	D	06/09/2020	DIRECT PLACEMENT		288,595	280,000	2,695	1FE
455780-CS-3	REPUBLIC OF INDONESIA SR NT	D	04/06/2020	DEUTSCHE BANK SECURITIES		14,935,950	15,000,000		2FE
455780-CT-1	REPUBLIC OF INDONESIA SR NT	D	04/06/2020	DEUTSCHE BANK SECURITIES		7,932,000	8,000,000		2FE
29135L-AH-3	ABU DHABI GOVT INT'L SR NT 144A	D	04/08/2020	HSBC SECURITIES INC		6,972,000	7,000,000		1FE
29135L-AJ-9	ABU DHABI GOVT INT'L SR NT 144A	D	04/08/2020	JP MORGAN SECURITIES LLC		4,806,800	5,000,000		1FE
69375M-AA-1	HUTAMA KARYA PERSERO PT GOVT GTD 144A	D	05/04/2020	HSBC SECURITIES INC		14,938,050	15,000,000		2FE
80413T-AT-6	SAUDI INTL BOND SR NT 144A	D	04/15/2020	GOLDMAN, SACHS & CO		4,962,600	5,000,000		1FE
80413T-AU-3	SAUDI INTL BOND SR NT 144A	D	04/15/2020	HSBC SECURITIES INC		5,944,980	6,000,000		1FE
74727P-BD-2	STATE OF QATAR SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES		6,986,700	7,000,000		1FE
74727P-BE-0	STATE OF QATAR SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000		1FE
1099999. Subtotal - Bonds - All Other Governments						70,264,204	70,760,000	5,010	XXX
13063B-FR-8	CALIFORNIA ST		06/09/2020	DIRECT PLACEMENT		489,151	285,000	5,433	1FE
13063B-JC-7	CALIFORNIA ST		06/09/2020	DIRECT PLACEMENT		491,266	275,000	1,742	1FE
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF		05/14/2020	LOOP CAPITAL MARKETS		6,930,000	7,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,910,417	7,560,000	7,174	XXX
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI		06/09/2020	DIRECT PLACEMENT		347,278	200,000	2,088	1FE
072024-WS-7	BAY AREA CA TOLL AUTH TOLL BRI		06/09/2020	DIRECT PLACEMENT		794,303	750,000	3,218	1FE
167560-PL-9	CHICAGO IL MET WATER RECL BAB		06/09/2020	DIRECT PLACEMENT		204,412	145,000		1FE
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T		06/09/2020	DIRECT PLACEMENT		404,976	290,000	2,506	1FE
54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST		06/09/2020	DIRECT PLACEMENT		279,543	165,000	3,713	1FE
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC		06/09/2020	DIRECT PLACEMENT		2,120,840	2,000,000	13,030	1FE
796253-T9-3	SAN ANTONIO TX ELEC & GAS REVE		06/09/2020	DIRECT PLACEMENT		143,488	100,000	1,995	1FE
79741T-AR-5	SAN DIEGO CNTY CA WTR AUTH FIN		06/09/2020	DIRECT PLACEMENT		1,438,058	1,010,000	5,166	1FE
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANS BAB		06/09/2020	DIRECT PLACEMENT		280,886	180,000	1,773	1FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB		06/09/2020	DIRECT PLACEMENT		2,174,407	1,720,000	16,845	1FE
88283L-HU-3	TEXAS ST TRANSP COM BAB		06/09/2020	DIRECT PLACEMENT		216,126	170,000	1,467	1FE
91412F-7Y-7	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT		341,530	235,000	603	1FE
91412G-DZ-5	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT		1,726,922	1,205,000	3,184	1FE
91412G-TG-0	UNIV OF CALIFORNIA CA REVS		06/09/2020	DIRECT PLACEMENT		180,192	150,000	307	1FE
915115-3X-5	UNIV OF TEXAS TX PERMANENT UNI		06/09/2020	DIRECT PLACEMENT		198,122	140,000	3,070	1FE
89917*-AA-3	TULARE COUNTY II CTL PTC		05/26/2020	DIRECT PLACEMENT		1,090,785	1,080,000		1Z
3199999. Subtotal - Bonds - U.S. Special Revenues						11,941,869	9,540,000	58,962	XXX
002824-BB-5	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT		480,416	435,000	2,709	1FE
002824-BF-6	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT		29,323	25,000	3	1FE
002824-BG-4	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT		113,322	85,000	11	1FE
002824-BH-2	ABBOTT LABORATORIES SR NT		06/09/2020	DIRECT PLACEMENT		847,172	605,000	82	1FE
00287Y-AP-4	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		79,096	75,000	167	2FE
00287Y-AR-0	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		1,212,717	1,010,000	2,146	2FE
00287Y-AS-8	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		244,955	205,000	455	2FE
00287Y-AW-9	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		351,243	305,000	641	2FE
00287Y-BD-0	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		466,277	375,000	863	2FE
00287Y-BE-8	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		198,140	190,000	303	2FE
00287Y-BF-5	ABBVIE INC SR NT		06/09/2020	DIRECT PLACEMENT		378,313	325,000	652	2FE
00108W-AF-7	AEP TEXAS INC SR NT		06/09/2020	DIRECT PLACEMENT		1,331,196	1,200,000	7,600	2FE

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
009158-AY-2	AIR PRODUCTS & CHEMICALS SR NT		04/27/2020	J P MORGAN SECURITIES INC		2,847,179	2,850,000		1FE
010392-FQ-6	ALABAMA PWR CO SR NT SER 17A		06/09/2020	DIRECT PLACEMENT		563,031	545,000	2,263	1FE
023135-BF-2	AMAZON.COM INC SR NT		06/09/2020	DIRECT PLACEMENT		590,370	485,000	5,168	1FE
02343U-AG-0	AMCOR FINANCE USA INC CO GUARNT		04/23/2020	EXCHANGE		19,142,577	19,107,000	336,695	2FE
02343U-AH-8	AMCOR FINANCE USA INC CO GUARNT		04/23/2020	EXCHANGE		22,977,631	23,000,000	454,250	2FE
02361D-AR-1	AMEREN ILLINOIS CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		1,155,978	1,015,000		1FE
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC		06/09/2020	DIRECT PLACEMENT		18,207	15,000	131	1FE
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		498,436	346,000	5,514	2FE
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		519,302	375,000	3,892	2FE
02364W-BD-6	AMERICA MOVIL SAB DE CV SR NT	D	06/09/2020	DIRECT PLACEMENT		185,275	180,000	2,109	2FE
02364W-BH-7	AMERICA MOVIL SAB DE CV SR NT	D	06/09/2020	DIRECT PLACEMENT		558,124	510,000	2,003	1FE
024836-AD-0	AMERICAN CAMPUS CMNTYS CO GUARNT		06/09/2020	DIRECT PLACEMENT		123,447	130,000	209	2FE
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT		06/09/2020	DEUTSCHE BANK SECURITIES INC		6,939,940	7,000,000		2FE
025816-BW-8	AMERICAN EXPRESS CO SR NT		06/09/2020	DIRECT PLACEMENT		778,061	720,000	8,732	1FE
026874-DQ-7	AMERICAN INTL GRP SR NT		05/06/2020	J P MORGAN SECURITIES INC		249,730	250,000		2FE
026874-DR-5	AMERICAN INTL GRP SR NT		05/06/2020	J P MORGAN SECURITIES INC		2,149,721	2,150,000		2FE
03073E-AR-6	AMERISOURCEBERGEN CORP SR NT		05/12/2020	BANK OF AMERICA NA		448,677	450,000		2FE
031162-BZ-2	AMGEN INC SR NT		06/09/2020	DIRECT PLACEMENT		134,392	110,000	403	2FE
031162-CF-5	AMGEN INC SR NT		06/09/2020	DIRECT PLACEMENT		226,610	175,000	3,763	2FE
031162-CP-3	AMGEN INC SR NT		06/09/2020	DIRECT PLACEMENT		348,173	335,000	493	2FE
036752-AN-3	ANTHEM INC SR NT		04/30/2020	DEUTSCHE BANK SECURITIES INC		996,250	1,000,000		2FE
037735-CV-7	APPALACHIAN PWR CO SR NT		06/09/2020	DIRECT PLACEMENT		37,815	32,000		2FE
037735-CX-3	APPALACHIAN PWR CO SR NT SER Y		06/09/2020	DIRECT PLACEMENT		136,594	115,000	1,294	2FE
037735-CY-1	APPALACHIAN PWR CO SR NT SER Z		05/12/2020	WELLS FARGO BANK, N.A.		397,636	400,000		1FE
037833-AL-4	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		577,242	470,000	1,357	1FE
037833-BA-7	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		296,057	255,000	2,737	1FE
037833-BW-9	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		305,884	235,000	2,879	1FE
037833-BX-7	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		459,250	335,000	4,241	1FE
037833-BY-5	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		192,047	170,000	1,504	1FE
037833-CD-0	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		170,888	140,000	1,752	1FE
037833-CG-3	APPLE INC SR NT		06/09/2020	DIRECT PLACEMENT		336,523	310,000	2,893	1FE
037833-DV-9	APPLE INC SR NT		05/04/2020	J P MORGAN SECURITIES INC		349,048	350,000		1FE
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT		05/19/2020	BARCLAYS CAPITAL INC		4,976,550	5,000,000		1FE
046353-AL-2	ASTRAZENECA PLC SR NT	D	06/09/2020	DIRECT PLACEMENT		179,682	160,000	225	2FE
046353-AT-5	ASTRAZENECA PLC SR NT	D	06/09/2020	DIRECT PLACEMENT		260,055	220,000	3,276	2FE
046353-AU-2	ASTRAZENECA PLC SR NT	D	06/09/2020	DIRECT PLACEMENT		119,771	90,000	1,138	2FE
00206R-BK-7	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		522,580	475,000	9,528	2FE
00206R-CG-5	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		425,158	370,000	8,189	2FE
00206R-CP-5	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		887,322	770,000	1,540	2FE
00206R-CQ-3	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		552,760	475,000	1,003	2FE
00206R-CT-7	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		178,848	160,000	1,907	2FE
00206R-DF-6	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		251,398	195,000	3,445	2FE
00206R-DJ-8	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		688,806	605,000	6,201	2FE
00206R-DK-5	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		389,695	340,000	3,524	2FE
00206R-DR-0	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		73,099	60,000	788	2FE
00206R-DS-8	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		919,921	715,000	9,742	2FE
00206R-HK-1	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		315,797	270,000	3,274	2FE
00206R-JG-8	AT&T INC SR NT		06/09/2020	DIRECT PLACEMENT		6,122	5,000	34	2FE
00206R-KB-7	AT&T INC SR NT		05/21/2020	MIZUHO SECURITIES USA INC		796,592	800,000		2FE
00206R-GQ-9	AT&T INC SR NT SER		06/09/2020	DIRECT PLACEMENT		80,060	70,000	886	2FE
00206R-HA-3	AT&T INC SR NT SER		06/09/2020	DIRECT PLACEMENT		553,199	455,000	1,041	2FE
00206R-JX-1	AT&T INC SR NT SER		05/21/2020	BANK OF AMERICA NA		2,396,448	2,400,000		2FE
00206R-JY-9	AT&T INC SR NT SER		05/21/2020	BANK OF AMERICA NA		1,996,780	2,000,000		2FE
05329W-AQ-5	AUTONATION INC SR NT		05/19/2020	BANK OF AMERICA NA		348,177	350,000		2FE
05348E-AZ-2	AVALONBAY COMM SR MTN DTD 10/05/16		06/09/2020	DIRECT PLACEMENT		1,697,652	1,500,000	7,475	1FE
05971K-AF-6	BANCO SANTANDER SA SR NT	D	05/20/2020	BANK OF AMERICA NA		200,000	200,000		1FE
06051G-HM-4	BANK OF AMERICA CORP SR NT		06/09/2020	DIRECT PLACEMENT		340,301	295,000	4,480	1FE
06051G-HC-6	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT		455,075	435,000	5,844	1FE
06051G-HD-4	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT		382,301	350,000	5,352	1FE
06051G-HG-7	BANK OF AMERICA CORP SR NT FRN		06/09/2020	DIRECT PLACEMENT		294,606	260,000	2,466	1FE

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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
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20		05/14/2020	BANK OF AMERICA NA		5,000,000	5,000,000		1FE
06051G-GA-1	BANK OF AMERICA CORP SR NT10/21/16		06/09/2020	DIRECT PLACEMENT		1,267,520	1,155,000	4,168	1FE
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		06/09/2020	DIRECT PLACEMENT		179,339	160,000	112	2FE
06050T-JZ-6	BANK OF AMERICA NA SUB SER BKNT		06/09/2020	DIRECT PLACEMENT		395,988	285,000	2,185	1FE
06367W-HH-9	BANK OF MONTREAL SR NT SER E	A	06/09/2020	DIRECT PLACEMENT		295,421	275,000	2,924	1FE
06406R-AJ-6	BANK OF NY MELLON CORP SR NT 08/13/18		06/09/2020	DIRECT PLACEMENT		482,382	440,000	4,638	1FE
075887-BT-5	BECTON DICKINSON AND CO SR NT		06/09/2020	DIRECT PLACEMENT		114,265	110,000	1,547	2FE
075887-BW-8	BECTON DICKINSON AND CO SR NT		06/09/2020	DIRECT PLACEMENT		120,810	108,000	1,943	2FE
081437-AT-2	BEMIS CO INC CO GUARNT		06/12/2020	J P MORGAN SECURITIES INC		400,000	400,000		2FE
081437-AR-6	BEMIS CO INC CO GUARNT SER		04/23/2020	EXCHANGE		9,988,529	10,000,000	10,000	2FE
081437-AS-4	BEMIS CO INC CO GUARNT SER		04/23/2020	EXCHANGE		14,000,268	14,110,000	46,171	2FE
084659-AF-8	BERKSHIRE HATHAWAY ENERG SR NT		06/09/2020	DIRECT PLACEMENT		12,336	10,000	150	1FE
59562V-AR-8	BERKSHIRE HATHAWAY ENERG SR NT		06/09/2020	DIRECT PLACEMENT		73,855	55,000	755	1FE
09062X-AH-6	BIOGEN INC SR NT		04/27/2020	J P MORGAN SECURITIES INC		749,798	750,000		2FE
092113-AQ-2	BLACK HILLS CORP SR NT		06/09/2020	DIRECT PLACEMENT		128,263	115,000	417	2FE
09247X-AR-2	BLACKROCK INC SR NT		04/27/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,893,236	1,900,000		1FE
097023-CU-7	BOEING CO SR NT		04/30/2020	WELLS FARGO BANK, N.A.		15,000,000	15,000,000		2FE
097023-CW-3	BOEING CO SR NT		04/30/2020	VARIOUS		16,250,000	16,250,000		2FE
097023-CY-9	BOEING CO SR NT		04/30/2020	J P MORGAN SECURITIES INC		62,000,000	62,000,000		2FE
09778P-AA-3	BON SECOURS MERCY SEC		04/08/2020	JP MORGAN SECURITIES LLC		15,000,000	15,000,000		1FE
09857L-AP-3	BOOKING HLDGS INC SR NT		04/08/2020	GOLDMAN, SACHS & CO		649,883	650,000		1FE
099724-AL-0	BORGWARNER INC		06/16/2020	BANK OF AMERICA NA		11,168,528	11,200,000		2FE
10112R-BD-5	BOSTON PROPERTIES LP SR NT		05/01/2020	BANK OF AMERICA NA		7,988,000	8,000,000		2FE
101137-AU-1	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		88,846	70,000	823	2FE
101137-AV-9	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		268,517	250,000	2,156	2FE
101137-AW-7	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		187,527	165,000	1,547	2FE
101137-AX-5	BOSTON SCIENTIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		153,273	135,000	1,350	2FE
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		609,453	525,000	1,544	1FE
05565Q-DN-5	BP CAPITAL MARKETS PLC CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		1,248,152	1,140,000	7,476	1FE
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB		06/09/2020	DIRECT PLACEMENT		102,554	85,000	930	1FE
12189L-AC-5	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		45,261	35,000	442	1FE
12189L-AS-0	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		12,912	10,000	82	1FE
12189L-AW-1	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		371,707	310,000	2,144	1FE
12189L-BC-4	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		85,077	70,000	1,307	1FE
12189L-BD-2	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		90,850	75,000	1,435	1FE
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR NT		06/09/2020	DIRECT PLACEMENT		265,009	190,000	974	1FE
133131-AX-0	CAMDEN PROPERTY TR SR NT		06/09/2020	DIRECT PLACEMENT		1,181,718	1,100,000	14,438	1FE
133131-AY-8	CAMDEN PROPERTY TR SR NT		06/09/2020	DIRECT PLACEMENT		386,990	380,000	1,061	1FE
134429-BJ-7	CAMPBELL SOUP CO SR NT		04/20/2020	J P MORGAN SECURITIES INC		499,955	500,000		2FE
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT	A	06/09/2020	DIRECT PLACEMENT		64,260	50,000	507	2FE
14913Q-2N-8	CATERPILLAR FINL SVC SR NT 09/07/18		06/09/2020	DIRECT PLACEMENT		216,780	210,000	1,544	1FE
14913Q-2T-5	CATERPILLAR FINL SVC SR NT 02/26/19		06/09/2020	DIRECT PLACEMENT		894,030	860,000	6,695	1FE
149123-CB-5	CATERPILLAR INC SR NT		06/09/2020	DIRECT PLACEMENT		59,074	50,000	560	1FE
149123-CE-9	CATERPILLAR INC SR NT		06/09/2020	DIRECT PLACEMENT		629,652	480,000	1,013	1FE
15135B-AR-2	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		3,967,894	4,000,000	71,778	3FE
15135B-AT-8	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		5,000,000	5,000,000	97,639	3FE
15135B-AV-3	CENTENE CORP SR NT SER WI		05/08/2020	EXCHANGE		7,000,000	7,000,000	55,781	3FE
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT		06/09/2020	DIRECT PLACEMENT		1,111,125	1,000,000	11,833	1FE
808513-AX-3	CHARLES SCHWAB CORP SR NT		06/09/2020	DIRECT PLACEMENT		767,259	675,000	722	1FE
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC		06/09/2020	DIRECT PLACEMENT		154,367	135,000	2,356	2FE
166764-BT-6	CHEVRON CORP SR NT		06/09/2020	DIRECT PLACEMENT		264,674	245,000	1,734	1FE
17325F-AV-0	CITIBANK NA SR NT		06/09/2020	DIRECT PLACEMENT		340,365	335,000	3,004	1FE
172967-KY-6	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT		107,137	100,000	356	2FE
172967-LG-4	CITIGRP INC SR NT		05/29/2020	BANK OF MONTREAL		258,115	250,000	707	2FE
172967-LP-4	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT		494,510	455,000	5,888	2FE
172967-LU-3	CITIGRP INC SR NT		06/09/2020	DIRECT PLACEMENT		337,039	305,000	4,173	1FE
172967-LD-1	CITIGRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT		49,561	45,000	685	2FE
172967-LS-8	CITIGRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT		753,316	695,000	2,310	1FE
172967-BL-4	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		139,565	105,000	3,208	2FE
172967-HB-0	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		216,338	185,000	2,205	2FE

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172967-HS-3	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		44,072	35,000	129	2FE
172967-JC-6	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		55,890	50,000	66	2FE
172967-KA-8	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		385,075	345,000	2,644	2FE
172967-KJ-9	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		303,365	270,000	2,829	2FE
172967-KR-1	CITIGRP INC SUB		06/09/2020	DIRECT PLACEMENT		252,014	210,000	360	2FE
189054-AX-7	CLOROX CO SR NT		05/05/2020	MORGAN STANLEY CAPITAL SERVICES LLC		594,654	600,000		2FE
12572Q-AH-8	CME GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		1,003,810	750,000	14,352	1FE
20030N-AF-8	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		240,315	170,000	4,429	1FE
20030N-BM-2	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		425,414	350,000	4,328	1FE
20030N-BQ-3	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		50,491	40,000	542	1FE
20030N-CA-7	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		54,828	50,000	464	1FE
20030N-CC-3	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		452,188	385,000	1,273	1FE
20030N-CL-3	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		426,304	340,000	1,998	1FE
20030N-CM-1	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		1,404,938	1,070,000	6,426	1FE
20030N-CN-9	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		153,800	110,000	696	1FE
20030N-CS-8	COMCAST CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		327,508	285,000	1,438	1FE
20030N-AX-9	COMCAST CORP NT		06/09/2020	DIRECT PLACEMENT		51,200	35,000	100	1FE
20030N-BH-3	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT		296,686	245,000	3,934	1FE
20030N-BS-9	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT		145,067	130,000	1,024	1FE
20030N-CJ-8	COMCAST CORP SR NT		06/09/2020	DIRECT PLACEMENT		442,163	380,000	3,705	1FE
209111-FD-0	CON EDISON CO OF NY INC SR NT		06/09/2020	DIRECT PLACEMENT		6,055	5,000	47	1FE
209111-FN-8	CON EDISON CO OF NY INC SR NT SER C		06/09/2020	DIRECT PLACEMENT		5,689	5,000	9	1FE
209111-FG-3	CONSOLIDATED EDISON CO O SR NT		06/09/2020	DIRECT PLACEMENT		6,203	5,000		2FE
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT		06/09/2020	DIRECT PLACEMENT		198,303	185,000	1,961	2FE
21036P-BF-4	CONSTELLATION BRANDS INC SR NT		04/23/2020	BANK OF AMERICA NA		1,197,612	1,200,000		2FE
210518-CZ-7	CONSUMERS ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		1,654,101	1,500,000	14,354	1FE
22160K-AL-9	COSTCO WHOLESALE CORP SR NT		06/09/2020	DIRECT PLACEMENT		1,166,289	1,075,000	1,068	1FE
22160K-AN-5	COSTCO WHOLESALE CORP SR NT		04/16/2020	CREDIT SUISSE SECURITIES LLC		1,097,525	1,100,000		1FE
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		113,568	100,000	543	2FE
22546Q-AR-8	CREDIT SUISSE NEW YORK SR NT	D	06/09/2020	DIRECT PLACEMENT		247,812	240,000	640	1FE
126650-CW-8	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT		392,268	350,000	2,631	2FE
126650-CX-6	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT		633,360	555,000	4,375	2FE
126650-CY-4	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT		756,045	620,000	5,433	2FE
126650-CZ-1	CVS HEALTH CORP SR NT		06/09/2020	DIRECT PLACEMENT		1,479,303	1,155,000	10,693	2FE
23331A-BN-8	D.R. HORTON INC CO GUARNT		05/01/2020	MIZUHO SECURITIES USA INC		4,994,250	5,000,000		2FE
24906P-AA-7	DENTSPLY SIRONA INC SR NT		05/20/2020	J P MORGAN SECURITIES INC		199,576	200,000		2FE
25156P-AC-7	DEUTSCHE TELEKOM INT FIN STEP BD	D	06/09/2020	DIRECT PLACEMENT		320,423	210,000	8,473	2FE
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT	D	06/09/2020	DIRECT PLACEMENT		331,664	275,000	947	1FE
25243Y-BC-2	DIAGEO CAPITAL PLC CO GUARNT	D	04/27/2020	BANK OF AMERICA NA		249,080	250,000		1FE
25245B-AA-5	DIAGEO INV CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		6,073	5,000	12	1FE
233293-AQ-2	DPL INC SR NT		04/23/2020	EXCHANGE		199,721	200,000	193	3FE
23338V-AH-9	DTE ELEC CO GENL REF MORT SER A		06/09/2020	DIRECT PLACEMENT		921,396	750,000	1,350	1FE
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MTG		06/09/2020	DIRECT PLACEMENT		107,642	75,000	580	1FE
26442C-AM-6	DUKE ENERGY CAROLINAS 1ST MTG		06/09/2020	DIRECT PLACEMENT		183,572	150,000	2,940	1FE
26442C-AP-9	DUKE ENERGY CAROLINAS 1ST REF MORT		06/09/2020	DIRECT PLACEMENT		294,787	255,000		1FE
264399-DK-9	DUKE ENERGY CAROLINAS CO GUARNT SER A		06/09/2020	DIRECT PLACEMENT		44,950	35,000		1FE
26442C-AA-2	DUKE ENERGY CAROLINAS SR NT		06/09/2020	DIRECT PLACEMENT		106,280	76,000		1FE
26441C-AY-1	DUKE ENERGY CORP SR NT		06/09/2020	DIRECT PLACEMENT		11,239	10,000	116	2FE
341099-CH-0	DUKE ENERGY FLORIDA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		582,360	405,000	5,429	1FE
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		67,676	45,000	1,328	1FE
263901-AF-7	DUKE ENERGY INDIANA INC 1ST MTG SER WWW		06/09/2020	DIRECT PLACEMENT		111,251	85,000	1,573	1FE
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		170,568	115,000	2,150	1FE
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		124,783	85,000	914	1FE
144141-DD-7	DUKE ENERGY PROGRESS INC 1ST MTG		06/09/2020	DIRECT PLACEMENT		5,908	5,000	43	1FE
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		422,245	355,000	647	1FE
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		261,725	215,000		1FE
263534-CN-7	E.I. DU PONT DE NEMOURS SR NT		05/13/2020	CREDIT SUISSE SECURITIES LLC		1,099,010	1,100,000		1FE
278062-AD-6	EATON CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		341,369	300,000	967	2FE
278062-AE-4	EATON CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		5,873	5,000	17	2FE
278642-AW-3	EBAY INC SR NT		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,496,052	1,450,000	10,223	2FE

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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 Admini-strative Symbol
532457-BV-9	ELI LILLY & CO SR NT		06/09/2020	DIRECT PLACEMENT		92,202	80,000	570	1FE
29103D-AM-8	EMERA US FINANCE LP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		223,570	195,000	4,271	2FE
291011-BM-5	EMERSON ELEC CO SR NT		04/27/2020	J P MORGAN SECURITIES INC		4,993,900	5,000,000		1FE
29364W-AW-8	ENTERGY LOUISIANA LLC COLLATERAL TR		06/09/2020	DIRECT PLACEMENT		1,626,193	1,500,000	8,125	1FE
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MTG		06/09/2020	DIRECT PLACEMENT		471,570	400,000		1FE
294429-AR-6	EQUIFAX INC SR NT		04/22/2020	J P MORGAN SECURITIES INC		99,888	100,000		2FE
294429-AS-4	EQUIFAX INC SR NT		04/22/2020	J P MORGAN SECURITIES INC		499,050	500,000		2FE
29444U-BF-2	EQUINIX INC SR NT		06/08/2020	BANK OF AMERICA NA		199,540	200,000		2FE
29444U-BG-0	EQUINIX INC SR NT		06/08/2020	BANK OF AMERICA NA		748,118	750,000		2FE
26884A-BB-8	ERP OPERATING LP SR NT		06/09/2020	DIRECT PLACEMENT		1,865,302	1,500,000	28,125	1FE
30040W-AC-2	EVERSOURCE ENERGY SR NT		06/09/2020	DIRECT PLACEMENT		123,898	120,000	697	2FE
30040W-AD-0	EVERSOURCE ENERGY SR NT SER L		06/09/2020	DIRECT PLACEMENT		224,284	210,000	1,015	2FE
30161N-AQ-4	EXELON CORP SR NT SER		06/09/2020	DIRECT PLACEMENT		270,328	220,000	5,022	2FE
313747-AV-9	FEDERAL REALTY INVESTMEN SR NT		06/09/2020	DIRECT PLACEMENT		864,333	820,000		1FE
31620R-AJ-4	FIDELITY NATL FINANCIAL		06/09/2020	J P MORGAN SECURITIES INC		598,536	600,000		2FE
316773-DA-5	FIFTH THIRD BANCORP SR NT		04/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		6,986,210	7,000,000		2FE
31677Q-BN-8	FIFTH THIRD BANK SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT		1,316,959	1,280,000	14,889	1FE
337932-AN-7	FIRSTENERGY CORP SR NT SER A		06/03/2020	MORGAN STANLEY CAPITAL SERVICES LLC		199,700	200,000		2FE
337932-AJ-6	FIRSTENERGY CORP SR NT SER C		06/09/2020	DIRECT PLACEMENT		125,414	100,000	1,832	2FE
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		122,344	85,000	843	1FE
341081-EQ-6	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		35,914	25,000	234	1FE
341081-FF-9	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		1,259,065	1,015,000	13,956	1FE
341081-FG-7	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		198,450	160,000		1FE
341081-FL-6	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		36,964	30,000	203	1FE
341081-FP-7	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		12,084	10,000		1FE
341081-FX-0	FLORIDA PWR & LT CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		513,997	460,000	2,415	1FE
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		06/16/2020	CITIGROUP GLOBAL MKT INC		649,971	650,000		1FE
34959J-AF-5	FORTIVE CORPORATION SR NT		06/09/2020	DIRECT PLACEMENT		96,058	95,000	1,029	2FE
35137L-AH-8	FOX CORP SR NT		06/09/2020	EXCHANGE/VARIOUS		595,689	565,000	6,277	2FE
35137L-AG-0	FOX CORP SR NT SER WI		06/09/2020	EXCHANGE/VARIOUS		10,670,802	10,655,000	82,115	2FE
35137L-AJ-4	FOX CORP SR NT SER WI		04/03/2020	EXCHANGE		195,621	160,000	1,655	2FE
35137L-AK-1	FOX CORP SR NT SER WI		04/03/2020	EXCHANGE		202,155	160,000	1,685	2FE
369550-AW-8	GENERAL DYNAMICS CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		1,158,749	1,115,000	6,156	1FE
369604-BV-4	GENERAL ELEC CO SR NT		04/13/2020	BANK OF AMERICA NA		748,838	750,000		2FE
369604-BW-2	GENERAL ELEC CO SR NT		04/13/2020	BANK OF AMERICA NA		10,283,623	10,300,000		2FE
369604-BY-8	GENERAL ELEC CO SR NT		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		150,264	150,000	961	2FE
375558-BA-0	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT		164,636	130,000	1,950	1FE
375558-BD-4	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT		285,344	215,000	2,553	1FE
375558-BG-7	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT		328,388	250,000	2,875	1FE
375558-BJ-1	GILEAD SCIENCES INC SR NT		06/09/2020	DIRECT PLACEMENT		226,033	185,000	1,850	1FE
38141G-VS-0	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		24,994	20,000	106	2FE
38141G-WC-4	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		590,454	580,000	1,692	2FE
38141G-WL-4	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		208,293	190,000	3,429	2FE
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		205,289	190,000	277	2FE
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		193,800	180,000	2,240	2FE
38141G-WZ-3	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT		221,108	195,000	686	2FE
38141G-XA-7	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT		138,337	120,000	559	1FE
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN		06/09/2020	DIRECT PLACEMENT		335,534	305,000	1,055	2FE
38148L-AF-3	GOLDMAN SACHS GRP INC SUB		06/09/2020	DIRECT PLACEMENT		604,491	475,000	612	2FE
38141G-FD-1	GOLDMAN SACHS GRP INC SUB NT		06/09/2020	DIRECT PLACEMENT		13,842	10,000	113	2FE
38141E-C3-1	GOLDMAN SACHS GRP SR NT MTN DTD 07/08/14		06/09/2020	DIRECT PLACEMENT		774,482	630,000	12,012	2FE
427866-BB-3	HERSHEY CO SR NT		06/09/2020	DIRECT PLACEMENT		1,021,979	950,000	1,319	1FE
437076-BA-9	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT		36,717	30,000	210	1FE
437076-BD-3	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT		279,296	205,000	2,943	1FE
437076-BK-7	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT		84,202	75,000	530	1FE
437076-BS-0	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT		216,643	180,000	3,237	1FE
437076-BT-8	HOME DEPOT INC SR NT		06/09/2020	DIRECT PLACEMENT		1,324,704	1,170,000	7,007	1FE
438516-BS-4	HONEYWELL INTL SR NT		06/09/2020	DIRECT PLACEMENT		5,884	5,000	5	1FE
40434L-AA-3	HP INC SR NT		06/09/2020	BNP PARIBAS SECURITIES CORP		19,953,800	20,000,000		2FE
40434L-AB-1	HP INC SR NT		06/09/2020	J P MORGAN SECURITIES INC		249,295	250,000		2FE

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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
404280-CG-2	HSBC HLDGS PLC SR NT	D	05/28/2020	HSBC SECURITIES INC		2,400,000	2,400,000		1FE
446150-AM-6	HUNTINGTON BANCSHARES SR NT		06/09/2020	DIRECT PLACEMENT		160,549	145,000	258	2FE
45167R-AG-9	IDEX CORP SR NT		04/27/2020	BANK OF AMERICA NA		14,973,000	15,000,000		2FE
458140-AN-0	INTEL CORP SR NT		06/09/2020	DIRECT PLACEMENT		912,279	730,000	13,464	1FE
45866F-AL-8	INTERCONTINENTALEXCHANGE SR NT		05/18/2020	WELLS FARGO BANK, N.A.		4,924,800	5,000,000		1FE
461070-AS-3	INTERSTATE PWR & LT SR NT		05/26/2020	MITSUBISHI TRUST & BANKING CORPORATION		5,028,538	5,050,000		2FE
46124H-AA-4	INTUIT INC		06/25/2020	BANK OF AMERICA NA		399,904	400,000		1FE
46124H-AC-0	INTUIT INC SR NT		06/25/2020	BANK OF AMERICA NA		2,847,321	2,850,000		1FE
832696-AH-1	JM SMUCKER CO SR NT		06/09/2020	DIRECT PLACEMENT		107,888	105,000	665	2FE
24422E-UK-3	JOHN DEERE CAPITAL CORP SR NT 09/10/18		06/09/2020	DIRECT PLACEMENT		948,062	920,000	6,469	1FE
24422E-TT-6	JOHN DEERE CPTL CORP SR NT 06/22/17		06/09/2020	DIRECT PLACEMENT		74,924	70,000	809	1FE
478160-AL-8	JOHNSON & JOHNSON		06/09/2020	DIRECT PLACEMENT		105,347	76,000	167	1FE
46625H-HV-5	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		76,015	55,000	387	1FE
46625H-JE-1	JPMORGAN CHASE & CO SR NT		05/29/2020	MILLENNIUM ADVISORS		263,495	250,000	1,557	1FE
46625H-RL-6	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		246,142	235,000	229	1FE
46647P-AA-4	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		175,179	145,000	1,699	1FE
46647P-AN-6	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		202,418	175,000	2,425	1FE
46647P-BA-3	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		374,876	335,000	4,496	1FE
48126B-AA-1	JPMORGAN CHASE & CO SR NT		06/09/2020	DIRECT PLACEMENT		355,451	260,000	5,655	1FE
46625H-RY-8	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		852,294	765,000	9,644	1FE
46647P-AH-9	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		193,105	180,000	1,449	1FE
46647P-AJ-5	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		22,822	20,000	274	1FE
46647P-AK-2	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		193,549	165,000	2,347	1FE
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN		06/09/2020	DIRECT PLACEMENT		109,826	95,000	167	1FE
46625H-JY-7	JPMORGAN CHASE & CO SUB		06/09/2020	DIRECT PLACEMENT		49,585	45,000	392	1FE
46625H-RX-0	JPMORGAN CHASE & CO SUB		06/09/2020	DIRECT PLACEMENT		175,173	160,000		2FE
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN		05/06/2020	J P MORGAN SECURITIES INC		5,750,000	5,750,000		1FE
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO GUARNT		06/09/2020	DIRECT PLACEMENT		937,653	760,000	2,628	1FE
491674-BG-1	KENTUCKY UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT		469,509	360,000	1,538	1FE
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		161,735	135,000	984	1FE
491674-BM-8	KENTUCKY UTILITIES CO 1ST MTG		05/19/2020	BARCLAYS CAPITAL INC		5,174,468	5,200,000		1FE
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT		04/07/2020	BANK OF AMERICA NA		2,693,061	2,700,000		2FE
49427R-AL-6	KILROY REALTY LP SR NT		04/06/2020	SUSQUEHANNA FINANCIAL GROUP		4,982,350	5,000,000	4,253	2FE
494368-BZ-5	KIMBERLY-CLARK CORP SR NT		06/09/2020	DIRECT PLACEMENT		1,905,017	1,660,000	5,312	1FE
49446R-AR-0	KIMCO REALTY CORP SR NT		06/09/2020	DIRECT PLACEMENT		193,148	195,000	1,316	2FE
49446R-AU-3	KIMCO REALTY CORP SR NT		06/09/2020	DIRECT PLACEMENT		162,231	160,000	1,760	2FE
502431-AK-5	L3HARRIS TECH INC SR NT		05/05/2020	EXCHANGE		3,410,371	3,419,000	58,897	2FE
502431-AM-1	L3HARRIS TECH INC SR NT SER WI		05/05/2020	EXCHANGE		45,029,754	45,000,000	770,000	2FE
539830-AZ-2	LOCKHEED MARTIN CORP SR NT		06/09/2020	DIRECT PLACEMENT		163,992	125,000	1,280	1FE
539830-BB-4	LOCKHEED MARTIN CORP SR NT		06/09/2020	DIRECT PLACEMENT		113,054	90,000	1,689	1FE
539830-BK-4	LOCKHEED MARTIN CORP SR NT		06/09/2020	DIRECT PLACEMENT		102,648	80,000	160	1FE
539830-BP-3	LOCKHEED MARTIN CORP SR NT		05/15/2020	MIZUHO SECURITIES USA INC		249,450	250,000		1FE
548661-DJ-3	LOWE'S COS INC SR NT		06/09/2020	DIRECT PLACEMENT		194,174	165,000	1,524	2FE
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT		05/06/2020	J P MORGAN SECURITIES INC		6,991,600	7,000,000		2FE
559222-AV-6	MAGNA INTL INC SR NT	A	06/08/2020	CITIGROUP GLOBAL MKT INC		846,337	850,000		1FE
571903-BE-2	MARRIOTT INTL SR NT		05/28/2020	GOLDMAN, SACHS & CO		149,069	150,000		2FE
58013M-EK-6	MCDONALD'S CORP SR NT		06/09/2020	DIRECT PLACEMENT		101,894	85,000	1,565	2FE
58013M-EH-3	MCDONALD'S CORP SR NT MTN DTD 01/16/09		06/09/2020	DIRECT PLACEMENT		67,789	50,000	950	2FE
58013M-EV-2	MCDONALD'S CORP SR NT MTN DTD 05/26/15		06/09/2020	DIRECT PLACEMENT		367,678	300,000	192	2FE
58013M-EZ-3	MCDONALD'S CORP SR NT MTN DTD 12/09/15		06/09/2020	DIRECT PLACEMENT		219,808	175,000	3,930	2FE
585055-BR-6	MEDTRONIC INC CO GUARNT		06/09/2020	DIRECT PLACEMENT		132,137	126,000	838	1FE
585055-BT-2	MEDTRONIC INC CO GUARNT		06/09/2020	DIRECT PLACEMENT		329,299	258,000	2,383	1FE
589331-AS-6	MERCK & CO INC SR NT		06/09/2020	DIRECT PLACEMENT		89,914	75,000	570	1FE
58933Y-AR-6	MERCK & CO INC SR NT		06/09/2020	DIRECT PLACEMENT		710,650	650,000	5,511	1FE
58933Y-AT-2	MERCK & CO INC SR NT		06/09/2020	DIRECT PLACEMENT		145,195	120,000	1,369	1FE
595112-BR-3	MICRON TECHNOLOGY INC SR NT		04/21/2020	MORGAN STANLEY CAPITAL SERVICES LLC		350,000	350,000		2FE
594918-AR-5	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		6,023	5,000	8	1FE
594918-BC-7	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		96,909	80,000	848	1FE
594918-BQ-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		309,852	295,000	1,852	1FE
594918-BR-4	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		148,522	135,000	1,017	1FE

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594918-BS-2	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		435,911	365,000	3,953	1FE
594918-BT-0	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		759,545	610,000	7,084	1FE
594918-BU-7	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		178,186	137,000	1,699	1FE
594918-BZ-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		665,349	522,000	6,837	1FE
594918-CC-6	MICROSOFT CORP SR NT		06/09/2020	DIRECT PLACEMENT		529,863	523,000		1FE
594918-CD-4	MICROSOFT CORP SR NT		06/09/2020	EXCHANGE/VARIOUS		668,822	656,000		1FE
595620-AL-9	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		25,944	20,000	203	1FE
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		162,218	135,000	1,778	1FE
595620-AU-9	MIDAMERICAN ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		215,081	170,000	2,729	1FE
59562E-AH-8	MIDAMERICAN ENERGY SR MTN DTD 10/06/06		06/09/2020	DIRECT PLACEMENT		27,312	20,000	342	1FE
606822-BE-3	MITSUBISHI UFJ FIN GRP SR NT	D	06/09/2020	DIRECT PLACEMENT		188,634	165,000	1,599	1FE
609207-AU-9	MONDELEZ INTL SR NT		04/30/2020	BARCLAYS CAPITAL INC		1,392,496	1,400,000		2FE
609207-AV-7	MONDELEZ INTL SR NT		06/30/2020	CITIGROUP GLOBAL MKT INC		499,930	500,000		2FE
61744Y-AH-1	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT		166,608	160,000	147	2FE
61744Y-AL-2	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT		475,638	415,000	5,905	2FE
61747Y-DY-8	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT		411,706	340,000	5,036	2FE
617482-V9-2	MORGAN STANLEY SR NT		06/09/2020	DIRECT PLACEMENT		180,726	120,000	2,699	2FE
61744Y-AK-4	MORGAN STANLEY SR NT FRN		06/09/2020	DIRECT PLACEMENT		33,135	30,000	386	2FE
617446-8C-6	MORGAN STANLEY SR NT SER GMTN		06/09/2020	DIRECT PLACEMENT		224,220	200,000	2,844	2FE
617446-8G-7	MORGAN STANLEY SR NT SER GMTN		06/09/2020	DIRECT PLACEMENT		227,906	195,000	3,072	1FE
617482-4M-3	MORGAN STANLEY SUB NT		06/09/2020	DIRECT PLACEMENT		168,639	155,000	630	2FE
55336V-BM-1	MPLX LP SR NT		05/22/2020	EXCHANGE		616,399	600,000	11,113	2FE
55336V-BN-9	MPLX LP SR NT		05/22/2020	EXCHANGE		30,095,522	30,000,000	605,625	2FE
55336V-BP-4	MPLX LP SR NT		05/22/2020	EXCHANGE		199,361	200,000	4,940	2FE
90520E-AH-4	MUFG UNION BANK NA SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT		396,162	380,000	1,995	1FE
63111X-AB-7	NASDAQ INC SR NT		04/23/2020	BANK OF AMERICA NA		735,735	750,000		2FE
637432-NS-0	NATIONAL RURAL UTIL COOP COLLATERAL TR		06/09/2020	DIRECT PLACEMENT		1,718,854	1,500,000	11,717	1FE
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR NT		06/09/2020	DIRECT PLACEMENT		141,787	115,000	1,933	1FE
641423-BU-1	NEVADA POWER CO GEN REF MTG SER R		06/09/2020	DIRECT PLACEMENT		28,285	20,000	563	1FE
641423-CA-4	NEVADA PWR CO GENL REF MORT		06/09/2020	DIRECT PLACEMENT		64,978	50,000	121	1FE
65473Q-BF-9	NISOURCE INC SR NT		06/09/2020	DIRECT PLACEMENT		350,006	295,000	574	2FE
655844-BR-8	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT		56,960	45,000	791	2FE
655844-BV-9	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT		305,790	265,000	3,160	2FE
655844-BX-5	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT		319,292	275,000	903	2FE
655844-CA-4	NORFOLK SOUTHERN CORP SR NT		06/09/2020	DIRECT PLACEMENT		144,784	130,000	1,582	2FE
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MTG		06/09/2020	DIRECT PLACEMENT		158,865	140,000	1,402	1FE
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MTG		06/09/2020	DIRECT PLACEMENT		24,077	20,000	236	1FE
666807-BH-4	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT		564,694	440,000		2FE
666807-BJ-0	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT		17,495	15,000	74	2FE
666807-BM-3	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT		369,711	340,000	3,763	2FE
666807-BP-6	NORTHROP GRUMMAN CORP SR NT		06/09/2020	DIRECT PLACEMENT		506,112	415,000	2,137	2FE
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT		06/09/2020	DIRECT PLACEMENT		6,505	5,000	11	2FE
66989H-AH-1	NOVARTIS CAPITAL CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		627,380	470,000	1,436	1FE
66989H-AK-4	NOVARTIS CAPITAL CORP CO GUARNT	C	06/09/2020	DIRECT PLACEMENT		6,315	5,000	6	1FE
67021C-AN-7	NSTAR ELEC CO SR NT		06/09/2020	DIRECT PLACEMENT		1,074,171	950,000	1,372	1FE
670346-AS-4	NUCOR CORP SR NT		05/20/2020	WELLS FARGO BANK, N.A.		7,528,936	7,550,000		2FE
62944T-AF-2	NVR INC SR NT		04/30/2020	CREDIT SUISSE SECURITIES LLC		24,952,500	25,000,000		2FE
68233D-AP-2	ONCOR ELEC DELIVERY SR NT SR SEC		06/09/2020	DIRECT PLACEMENT		45,807	30,000	822	1FE
68233D-AR-8	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		136,468	120,000	2,100	1FE
68233D-AT-4	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		50,441	35,000	204	1FE
68233J-AS-3	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		620,067	445,000		1FE
68233J-AT-1	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		531,402	415,000		1FE
68233J-BB-9	ONCOR ELEC DELIVERY SR SEC		06/09/2020	DIRECT PLACEMENT		568,554	490,000	3,063	1FE
68389X-AE-5	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		7,516	5,000	42	1FE
68389X-AV-7	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		870,357	705,000	12,042	1FE
68389X-BF-1	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		395,582	335,000	614	1FE
68389X-BJ-3	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		46,035	40,000	604	1FE
68389X-BL-8	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		327,549	310,000	1,571	1FE
68389X-BP-9	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		204,416	180,000	304	1FE
68389X-BQ-7	ORACLE CORP SR NT		06/09/2020	DIRECT PLACEMENT		510,967	440,000	782	1FE

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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
694308-JE-8	PACIFIC GAS & ELEC 1ST MTG		06/16/2020	J P MORGAN SECURITIES INC		599,964	600,000		2FE
694308-JG-3	PACIFIC GAS & ELEC 1ST MTG		06/16/2020	J P MORGAN SECURITIES INC		349,636	350,000		2FE
694308-GS-0	PACIFIC GAS & ELEC SR NT		06/30/2020	VARIOUS		14,873,500	12,400,000		6*
695114-CG-1	PACIFICORP 1ST MTG		06/09/2020	DIRECT PLACEMENT		14,377	10,000	80	1FE
695114-CL-0	PACIFICORP 1ST MTG		06/09/2020	DIRECT PLACEMENT		407,079	290,000	6,573	1FE
693304-AH-0	PECO ENERGY CO 1ST MTG		06/09/2020	DIRECT PLACEMENT		42,251	31,000	307	1FE
713448-CC-0	PEPSICO INC SR NT		06/09/2020	DIRECT PLACEMENT		251,426	215,000	2,322	1FE
713448-DP-0	PEPSICO INC SR NT		06/09/2020	DIRECT PLACEMENT		1,340,899	1,170,000	6,167	1FE
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT		06/16/2020	BANK OF AMERICA NA		6,446,050	6,500,000		2FE
717081-EC-3	PFIZER INC SR NT		06/09/2020	DIRECT PLACEMENT		266,411	220,000	4,058	1FE
717081-EV-1	PFIZER INC SR NT		06/09/2020	DIRECT PLACEMENT		405,445	326,000	2,753	1FE
693475-AW-5	PNC FINANCIAL SVCS SR NT		06/09/2020	DIRECT PLACEMENT		1,409,615	1,250,000	4,552	1FE
737679-DB-3	POTOMAC ELEC PWR 1ST MTG		06/09/2020	DIRECT PLACEMENT		65,417	45,000	130	1FE
737679-DE-7	POTOMAC ELEC PWR 1ST MTG		06/09/2020	DIRECT PLACEMENT		130,420	110,000	964	1FE
69352P-AQ-6	PPL CAPITAL FUNDING INC CO GUARNT		04/01/2020	J P MORGAN SECURITIES INC		4,998,300	5,000,000		2FE
69351U-AN-3	PPL ELEC UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT		57,119	44,000	864	1FE
69351U-AV-5	PPL ELEC UTILITIES 1ST MTG		06/09/2020	DIRECT PLACEMENT		178,709	145,000	2,775	1FE
74340X-BJ-9	PROLOGIS LP CO GUARNT		06/09/2020	DIRECT PLACEMENT		1,157,873	925,000	8,543	1FE
743820-AA-0	PROV ST JOSEPH HLTH OBL NT SER 19A		06/09/2020	DIRECT PLACEMENT		734,992	705,000	2,975	1FE
74435K-AA-3	PRUDENTIAL PLC SR NT	D	04/08/2020	CITIGROUP GLOBAL MKT INC		1,307,566	1,320,000		1FE
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT		1,311,737	1,140,000	8,664	1FE
744448-CJ-8	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT		186,437	165,000	1,376	1FE
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MTG		06/09/2020	DIRECT PLACEMENT		30,707	25,000	227	1FE
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MTG SER 17		06/09/2020	DIRECT PLACEMENT		335,923	225,000	3,516	1FE
74456Q-BX-3	PUBSVC ELEC 1ST MTG MTN DTD 09/07/18		06/09/2020	DIRECT PLACEMENT		1,734,561	1,500,000	13,688	1FE
745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG		06/09/2020	DIRECT PLACEMENT		783,663	635,000	12,365	1FE
747525-BK-8	QUALCOMM INC SR NT		05/06/2020	J P MORGAN SECURITIES INC		1,693,132	1,700,000		1FE
74834L-BC-3	QUEST DIAGNOSTICS INC SR NT		05/11/2020	GOLDMAN, SACHS & CO		549,197	550,000		2FE
75513E-AD-3	RAYTHEON TECH CORP SR NT		05/14/2020	BANK OF AMERICA NA		24,968,000	25,000,000		2FE
913017-BP-3	RAYTHEON TECH CORP SR NT		06/09/2020	DIRECT PLACEMENT		70,859	50,000	1,157	2FE
74949L-AD-4	RELX CAPITAL INC CO GUARNT	C	05/18/2020	HSBC SECURITIES INC		5,165,784	5,200,000		2FE
96926G-AD-5	RICE UNIVERSITY NT		06/09/2020	DIRECT PLACEMENT		1,491,957	1,230,000	2,063	1FE
775109-AZ-4	ROGERS COMMS IN CO GUARNT	A	06/09/2020	DIRECT PLACEMENT		6,735	5,000	45	2FE
775109-BB-6	ROGERS COMMS IN SR NT	A	06/09/2020	DIRECT PLACEMENT		141,728	110,000	1,161	2FE
778296-AB-9	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,993,300	5,000,000		2FE
778296-AC-7	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,976,600	5,000,000		2FE
778296-AD-5	ROSS STORES INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		4,974,000	5,000,000		2FE
78355H-KQ-1	RYDER SYSTEM INC SR NT MTN DTD 04/06/20		04/02/2020	MITSUBISHI TRUST & BANKING CORPORATION		9,998,100	10,000,000		2FE
80285H-AD-2	SANTANDER DRIVE AUTO REC 2019-1 CL A3		05/29/2020	GOLDMAN, SACHS & CO		334,561	333,752	473	1FE
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		06/09/2020	DIRECT PLACEMENT		188,807	185,000	839	2FE
828807-CL-9	SIMON PROPERTY GRP INC SR NT		06/09/2020	DIRECT PLACEMENT		255,228	250,000	2,507	1FE
828807-CT-2	SIMON PROPERTY GRP LP SR NT		06/09/2020	DIRECT PLACEMENT		1,462,962	1,535,000	10,873	1FE
833034-AM-3	SNAP-ON INC SR NT		04/27/2020	CITIGROUP SECURITIES INC		4,943,100	5,000,000		1FE
835495-AL-6	SONOCO PRODUCTS CO SR NT		06/24/2020	VARIOUS		13,821,006	13,700,000	16,667	2FE
84265V-AJ-4	SOUTHERN COPPER CORP SR NT	C	06/09/2020	DIRECT PLACEMENT		102,275	85,000	527	2FE
844741-BJ-6	SOUTHWEST AIRLINES CO SR NT		04/29/2020	BANK OF AMERICA NA		9,978,300	10,000,000		2FE
845011-AC-9	SOUTHWEST GAS CORP SR NT		06/01/2020	U.S. BANCORP		4,993,700	5,000,000		1FE
845437-BQ-4	SOUTHWESTERN ELEC PWR SR NT SER L		06/09/2020	DIRECT PLACEMENT		5,359	5,000	64	2FE
85440K-AA-2	STANFORD UNIVERSITY NT		06/09/2020	DIRECT PLACEMENT		194,348	155,000	471	1FE
855244-AY-5	STARBUCKS CORP SR NT		05/04/2020	BANK OF AMERICA NA		149,900	150,000		2FE
858119-BL-3	STEEL DYNAMICS INC SR NT		06/03/2020	BANK OF AMERICA NA		4,980,950	5,000,000		2FE
858119-BM-1	STEEL DYNAMICS INC SR NT		06/03/2020	BANK OF AMERICA NA		4,948,000	5,000,000		2FE
863667-BA-8	STRYKER CORP SR NT		05/26/2020	WELLS FARGO BANK, N.A.		1,396,724	1,400,000		2FE
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT	D	06/29/2020	BANK OF AMERICA NA		2,844,414	2,850,000		2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT	D	06/29/2020	BANK OF AMERICA NA		10,000,000	10,000,000		2FE
87612E-BA-3	TARGET CORP SR NT		06/09/2020	DIRECT PLACEMENT		360,391	290,000	4,833	1FE
86787E-BA-4	TRUIST BANK SR NT SER BKNT		06/09/2020	DIRECT PLACEMENT		313,416	310,000	1,062	1FE
05531F-BB-8	TRUIST FIN CORP SR NT MTN DTD 10/26/17		06/09/2020	DIRECT PLACEMENT		171,579	160,000	443	1FE
898813-AR-1	TUCSON ELEC PWR CO SR NT		04/06/2020	SUNTRUST CAPITAL MARKETS INC		3,965,520	4,000,000		1FE
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO GUARNT		06/09/2020	DIRECT PLACEMENT		44,384	37,000	472	1FE

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25468P-BW-5	TWDC ENTERPRISES 18 MTN DTD 02/28/02 B		06/09/2020	DIRECT PLACEMENT		69,412	48,000	840	1FE
904764-AH-0	UNILEVER CAPITAL CORP NT		06/09/2020	DIRECT PLACEMENT		323,581	225,000	590	1FE
906548-CN-0	UNION ELEC CO		06/09/2020	DIRECT PLACEMENT		172,870	145,000	967	1FE
02360F-AB-2	UNION ELEC CO SR SEC		06/09/2020	DIRECT PLACEMENT		55,846	43,000	760	1FE
906548-CJ-9	UNION ELEC CO SR SEC		06/09/2020	DIRECT PLACEMENT		179,807	155,000	1,276	1FE
907818-EM-6	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		205,209	175,000	1,108	2FE
907818-EQ-7	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		186,484	170,000	1,292	2FE
907818-ES-3	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		214,099	190,000	2,692	2FE
907818-EV-6	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		223,166	185,000	1,821	2FE
907818-EY-0	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		354,398	305,000	2,711	2FE
907818-FC-7	UNION PACIFIC CORP SR NT		06/09/2020	DIRECT PLACEMENT		210,097	165,000	1,774	2FE
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		416,526	305,000	2,221	2FE
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		729,012	595,000		2FE
913017-CA-5	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		11,824	10,000	18	2FE
913017-CP-2	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		100,045	85,000	258	2FE
913017-CW-7	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		216,332	180,000	334	2FE
913017-CX-5	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		142,097	110,000	212	2FE
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		417,833	360,000	619	2FE
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		06/09/2020	DIRECT PLACEMENT		325,653	285,000	3,283	2FE
91324P-DX-7	UNITEDHEALTH GRP INC SR NT		05/13/2020	BARCLAYS CAPITAL INC		793,256	800,000		1FE
914748-AA-6	UNIV OF NOTRE DAME NT SER 2017		06/09/2020	DIRECT PLACEMENT		1,023,238	860,000	8,594	1FE
914886-AB-2	UNIV SOUTHERN CALIFORIA NT		06/09/2020	DIRECT PLACEMENT		1,077,316	1,005,000	5,072	1FE
92343V-BE-3	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		6,548	5,000	20	2FE
92343V-CM-4	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		272,697	190,000	2,645	2FE
92343V-CV-4	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		218,186	180,000	2,905	2FE
92343V-CX-0	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		1,062,734	815,000	7,780	2FE
92343V-CZ-5	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		219,052	160,000	1,578	2FE
92343V-DU-5	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		1,007,602	750,000	8,203	2FE
92343V-EA-8	VERIZON COMMS SR NT		06/09/2020	DIRECT PLACEMENT		1,781,745	1,430,000	19,841	2FE
92343V-CQ-5	VERIZON COMMS SR NT SER 20YR		06/09/2020	DIRECT PLACEMENT		30,685	25,000	92	2FE
92556H-AD-9	VIACOMCBS INC SR NT		05/12/2020	DEUTSCHE BANK SECURITIES INC		779,160	800,000		2FE
927804-GB-4	VIRGINIA ELEC & PWR CO SR NT SER A		06/09/2020	DIRECT PLACEMENT		1,645,649	1,500,000	16,292	1FE
92826C-AF-9	VISA INC SR NT		06/09/2020	DIRECT PLACEMENT		394,578	300,000	5,984	1FE
928563-AE-5	VMWARE INC SR NT		04/02/2020	J P MORGAN SECURITIES INC		1,249,388	1,250,000		2FE
928563-AF-2	VMWARE INC SR NT		06/08/2020	BARCLAYS CAPITAL INC		573,195	500,000	4,113	2FE
92857W-BL-3	VODAFONE GRP PLC SR NT	D	06/09/2020	DIRECT PLACEMENT		176,959	145,000	20	2FE
92857W-BM-1	VODAFONE GRP PLC SR NT	D	06/09/2020	DIRECT PLACEMENT		221,235	170,000	25	2FE
929160-AZ-2	VULCAN MATERIALS CO SR NT		05/07/2020	GOLDMAN, SACHS & CO		5,185,544	5,200,000		2FE
931142-EB-5	WALMART INC SR NT		06/09/2020	DIRECT PLACEMENT		309,417	250,000	4,197	1FE
931142-EC-3	WALMART INC SR NT		06/09/2020	DIRECT PLACEMENT		296,657	230,000	3,933	1FE
931142-DU-4	WAL-MART STORES INC SR NT		06/09/2020	DIRECT PLACEMENT		277,932	265,000	2,872	1FE
254687-DV-5	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT		178,559	125,000	1,728	1FE
254687-EB-8	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT		17,681	12,000	354	1FE
254687-EH-5	WALT DISNEY CO/THE CO GUARNT		06/09/2020	DIRECT PLACEMENT		244,735	165,000	488	1FE
254687-FZ-4	WALT DISNEY CO/THE CO GUARNT		05/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,348,164	1,350,000		1FE
254687-GA-8	WALT DISNEY CO/THE CO GUARNT		05/11/2020	MORGAN STANLEY CAPITAL SERVICES LLC		1,897,283	1,900,000		1FE
25468P-DN-3	WALT DISNEY CO/THE SR NT		06/09/2020	DIRECT PLACEMENT		40,427	40,000	403	1FE
949746-SK-8	WELLS FARGO & CO SR NT		06/09/2020	DIRECT PLACEMENT		175,244	170,000	1,841	1FE
94974B-GK-0	WELLS FARGO & CO SR NT		06/09/2020	DIRECT PLACEMENT		11,348	10,000	33	1FE
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19		06/09/2020	DIRECT PLACEMENT		380,146	335,000	4,904	1FE
929903-AM-4	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		6,297	5,000	92	2FE
949746-RF-0	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		125,963	95,000	2,012	2FE
94974B-GE-4	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		370,126	310,000	1,081	2FE
94974B-GT-1	WELLS FARGO & CO SUB		06/09/2020	DIRECT PLACEMENT		828,078	730,000	14,900	2FE
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15		06/09/2020	DIRECT PLACEMENT		298,834	265,000	4,083	2FE
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16		06/09/2020	DIRECT PLACEMENT		680,049	575,000	13,201	2FE
94974B-GQ-7	WELLS FARGO & CO SUB SER GMTN		06/09/2020	DIRECT PLACEMENT		375,508	310,000	591	2FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE CO GUARNT		06/16/2020	J P MORGAN SECURITIES INC		6,992,440	7,000,000		2FE
963320-AX-4	WHIRLPOOL CORP SR NT		05/04/2020	BNP PARIBAS SECURITIES CORP		936,292	950,000		2FE
976656-CG-1	WISCONSIN ELEC PWR SR NT		06/09/2020	DIRECT PLACEMENT		2,287,204	2,000,000		1FE

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976843-BJ-0	WISCONSIN PUBLIC SERVICE SR NT		06/09/2020	DIRECT PLACEMENT		6,212	5,000	20	1FE
976826-BM-8	WISCONSIN PWR & LT SR NT		06/09/2020	DIRECT PLACEMENT		1,291,932	1,175,000	14,688	1FE
983024-AG-5	WYETH LLC CO GUARNT		06/09/2020	DIRECT PLACEMENT		7,545	5,000	108	1FE
98419M-AL-4	XYLEM INC SR NT		06/24/2020	J P MORGAN SECURITIES INC		11,905,680	12,000,000		2FE
98419M-AM-2	XYLEM INC SR NT		06/24/2020	CITIGROUP GLOBAL MKT INC		1,592,016	1,600,000		2FE
00287Y-CD-9	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		6,998,451	7,000,000	84,365	2FE
00287Y-CE-7	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		7,000,000	7,000,000	144,861	2FE
00287Y-CG-2	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		15,976,668	16,250,000	63,082	2FE
00287Y-CJ-6	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		30,006,398	30,000,000	478,042	2FE
00287Y-CK-3	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		95,743	90,000	671	2FE
00287Y-CN-7	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		9,952,328	10,000,000	77,847	2FE
00287Y-DC-0	ABBVIE INC SR NT 144A		05/14/2020	EXCHANGE		24,952,906	25,000,000	155,694	2FE
00751Y-AD-8	ADVANCE AUTO PARTS SR NT 144A		04/13/2020	BANK OF AMERICA NA		9,964,800	10,000,000		2FE
00138C-AM-0	AIG GLBL FUNDING SEC 144A		06/29/2020	J P MORGAN SECURITIES INC		249,808	250,000		1Z
01400E-AD-5	ALCON FINANCE CORP CO GUARNT 144A		05/18/2020	J P MORGAN SECURITIES INC		10,383,672	10,400,000		2FE
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A		06/02/2020	CITIGROUP SECURITIES INC		27,917,120	28,000,000		1FE
05523U-AP-5	BAE SYSTEMS HLDGS INC SR NT 144A	C	06/09/2020	DIRECT PLACEMENT		109,945	100,000	1,775	2FE
05523R-AB-3	BAE SYSTEMS PLC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		250,419	240,000	1,583	2FE
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A	D	04/07/2020	DEUTSCHE BANK SECURITIES INC		12,908,480	13,000,000		2FE
05565E-BL-8	BMW US CAPITAL LLC CO GUARNT 144A	C	04/06/2020	BANK OF AMERICA NA		4,992,700	5,000,000		1FE
09659W-2F-0	BNP PARIBAS SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		1,199,667	1,050,000	13,732	1FE
09659W-2L-7	BNP PARIBAS SR NT 144A	D	06/02/2020	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000		1FE
11135F-AH-4	BROADCOM INC CO GUARNT 144A	C	04/06/2020	J P MORGAN SECURITIES INC		6,122,633	6,150,000		2FE
11135F-AR-2	BROADCOM INC CO GUARNT 144A	C	05/05/2020	WELLS FARGO BANK, N.A.		4,993,700	5,000,000		2FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		05/13/2020	MESIROW FINANCIAL INC		7,300,000	7,300,000		1Z
124900-AD-3	CCL INDS INC SR NT 144A	A	05/27/2020	BANK OF AMERICA NA		19,950,400	20,000,000		2FE
21987B-AR-9	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		171,864	160,000	2,531	1FE
21987B-AU-2	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		146,327	125,000	457	1FE
21987B-AW-8	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		159,703	150,000	1,813	1FE
21987B-AY-4	CODELCO INC SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		127,527	115,000	1,621	1FE
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		06/24/2020	J P MORGAN SECURITIES INC		47,112,752	47,150,000		2FE
22535W-AG-2	CREDIT AGRICOLE LONDON SR NT 144A	D	06/09/2020	CREDIT AGRICOLE		10,000,000	10,000,000		1FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		06/01/2020	INTEREST CAPITALIZATION		165,275	165,275		1FM
225401-AC-2	CREDIT SUISSE GRP AG SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		481,840	440,000	7,432	2FE
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A	D	06/02/2020	CREDIT SUISSE SECURITIES LLC		15,000,000	15,000,000		2FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		06/01/2020	INTEREST CAPITALIZATION		87,851	87,851		1FM
24703D-BC-4	DELL INT LLC / EMC CORP SR SEC 144A		04/03/2020	J P MORGAN SECURITIES INC		748,215	750,000		2FE
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2 SR SEC 144A		06/02/2020	SUSQUEHANNA FINANCIAL GROUP		254,793	250,000	5,187	2FE
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A		05/28/2020	BANK OF AMERICA NA		10,563,204	10,600,000		2FE
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		05/19/2020	CREDIT SUISSE SECURITIES LLC		10,500,000	10,500,000		1FE
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A		06/10/2020	VARIOUS		21,283,286	21,200,000		2FE
36166N-AB-9	GE CAPITAL FUNDING LLC CO GUARNT 144A		06/08/2020	MORGAN STANLEY CAPITAL SERVICES LLC		210,148	200,000	660	2FE
37331N-AJ-0	GEORGIA-PACIFIC LLC SR NT 144A		04/27/2020	GOLDMAN, SACHS & CO		449,910	450,000		1FE
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		06/19/2020	GOLDMAN, SACHS & CO		18,778,936	18,391,000	44,445	1FE
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		05/22/2020	GOLDMAN, SACHS & CO		10,185,938	10,000,000	23,333	1FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		06/15/2020	CREDIT SUISSE SECURITIES LLC		5,999,603	6,000,000		1FE
455434-BS-8	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/09/2020	DIRECT PLACEMENT		408,705	335,000	3,936	1FE
455434-BT-6	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/09/2020	DIRECT PLACEMENT		23,022	20,000	68	1FE
455434-BQ-2	INDIANAPOLIS PWR & LT NT 144A		06/09/2020	DIRECT PLACEMENT		36,200	30,000		1FE
45674C-AA-1	INFOR INC SR NT 144A		06/02/2020	MIZUHO SECURITIES USA INC		10,837,197	10,850,000		2FE
462613-AN-0	IPALCO ENTERPRISES INC SEC 144A		04/08/2020	J P MORGAN SECURITIES INC		249,773	250,000		2FE
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		06/01/2020	INTEREST CAPITALIZATION		75,506	75,506		1FM
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		06/19/2020	J P MORGAN SECURITIES INC		7,189,219	7,000,000	16,917	1FE
52532X-AA-3	LEIDOS INC CO GUARNT 144A		05/07/2020	CITIGROUP GLOBAL MKT INC		99,598	100,000		2FE
52532X-AC-9	LEIDOS INC CO GUARNT 144A		05/07/2020	VARIOUS		11,658,114	11,700,000		2FE
52532X-AE-5	LEIDOS INC CO GUARNT 144A		05/07/2020	CITIGROUP SECURITIES INC		19,743,200	20,000,000		2FE
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		06/29/2020	HSBC SECURITIES INC		8,485,125	8,500,000		1FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		06/12/2020	DEUTSCHE BANK SECURITIES INC		3,899,158	3,900,000		1FE
631005-BJ-3	NARRAGANSETT ELEC SR NT 144A		04/07/2020	CITIGROUP SECURITIES INC		7,000,000	7,000,000		1FE
641062-AE-4	NESTLE HLDGS INC CO GUARNT 144A		06/09/2020	DIRECT PLACEMENT		173,687	155,000	1,010	1FE

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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
641062-AL-8	NESTLE HLDGS INC CO GUARNT 144A		06/09/2020	DIRECT PLACEMENT		230,213	190,000	1,379	1FE
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		06/09/2020	DIRECT PLACEMENT		211,818	165,000	1,228	1FE
65120F-AD-6	NEWCREST FINANCE PTY LTD CO GUARNT 144A	D	06/24/2020	VARIOUS		11,775,863	11,690,000	6,560	2FE
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A		06/23/2020	BANK OF AMERICA NA		10,000,000	10,000,000		1FE
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		05/06/2020	CANTOR FITZGERALD & COMPANY		5,802,069	5,884,591	8,895	1FE
62954H-AC-2	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	04/29/2020	BANK OF AMERICA NA		1,497,015	1,500,000		2FE
62954H-AD-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	04/29/2020	GOLDMAN, SACHS & CO		1,745,590	1,750,000		2FE
68902V-AA-5	OTIS WORLDWIDE CORP SR NT 144A		04/08/2020	VARIOUS		561,646	600,000	2,386	2FE
716743-AP-4	PETRONAS CAPITAL LTD CO GUARNT 144A	D	04/14/2020	BANK OF AMERICA NA		14,810,400	15,000,000		1FE
716743-AR-0	PETRONAS CAPITAL LTD CO GUARNT 144A	D	04/14/2020	BANK OF AMERICA NA		10,000,000	10,000,000		1FE
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		06/26/2020	WELLS FARGO BANK, N.A.		25,679,688	25,000,000	58,333	1FE
75513E-AU-5	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		7,003,112	6,869,000	105,182	2FE
75513E-AY-7	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		4,979,820	5,000,000	114,236	2FE
75513E-BE-0	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		24,970,390	25,000,000	206,597	2FE
75513E-BG-5	RAYTHEON TECH CORP SR NT 144A		06/10/2020	EXCHANGE		9,959,087	10,000,000	66,458	2FE
75625Q-AD-1	RECKITT BENCKISER TSY CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		339,477	320,000	3,789	1FE
78520L-AA-8	SABIC CAPITAL II BV CO GUARNT 144A	D	04/06/2020	CITIGROUP SECURITIES INC		5,031,250	5,000,000	98,889	1FE
80007R-AG-0	SANDS CHINA LTD SR NT 144A	D	06/02/2020	BARCLAYS CAPITAL INC		3,983,200	4,000,000		2FE
80007R-AJ-4	SANDS CHINA LTD SR NT 144A	D	06/02/2020	GOLDMAN, SACHS & CO		4,995,050	5,000,000		2FE
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD CO GUARNT 144A	D	05/19/2020	CITIGROUP SECURITIES INC		9,939,100	10,000,000		1FE
82620K-AD-5	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		204,041	195,000	63	1FE
82620K-AJ-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		370,400	365,000	1,310	1FE
83368R-AY-8	SOCIETE GENERALE SUB 144A	D	06/30/2020	SOCIETE GENERALE		10,000,000	10,000,000		2Z
843830-AF-7	SOUTHERN STAR CENT CORP SR NT 144A		05/07/2020	BAIRD, ROBERT W. & CO INCORP		229,200	240,000	3,963	2FE
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		06/19/2020	VARIOUS		376,748	373,750	1,505	2FE
87264A-AW-5	T-MOBILE USA INC SR SEC 144A		04/02/2020	BARCLAYS CAPITAL INC		4,901,250	5,000,000		2FE
87264A-BC-8	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC		10,145,636	10,150,000		2FE
87264A-BE-4	T-MOBILE USA INC SR SEC 144A		04/02/2020	DEUTSCHE BANK SECURITIES INC		41,647,121	41,950,000		2FE
87264A-BH-7	T-MOBILE USA INC SR SEC 144A		06/18/2020	DEUTSCHE BANK SECURITIES INC		4,989,350	5,000,000		2FE
893574-AN-3	TRANSCONT GAS PIPE LINE SR NT 144A		05/06/2020	CITIGROUP GLOBAL MKT INC		349,255	350,000		2FE
89613B-AB-3	TRICON AMER HOMES 2016-SFR1 CL B 144A		04/24/2020	WELLS FARGO BANK, N.A.		19,803,125	20,000,000	44,835	1FE
902674-XN-5	UBS AG LONDON SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		140,556	105,000	2,034	1FE
90351D-AB-3	UBS GRP FUNDING SR NT 144A	D	06/09/2020	DIRECT PLACEMENT		122,902	110,000	844	1FE
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		354,605	340,000	264	1FE
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	06/09/2020	DIRECT PLACEMENT		397,472	355,000	2,852	1FE
91533B-AA-8	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO		299,871	300,000		2FE
91533B-AB-6	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO		299,340	300,000		2FE
91533B-AC-4	UPJOHN INC CO GUARNT 144A		06/17/2020	GOLDMAN, SACHS & CO		1,749,213	1,750,000		2FE
92851A-AA-2	VITALITY RE XI LTD NT FRN SER A144A	D	06/22/2020	GOLDMAN, SACHS & CO		9,791,825	10,000,000	35,000	2FE
928668-AT-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	06/09/2020	DIRECT PLACEMENT		201,149	185,000	428	2FE
928668-AU-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	06/09/2020	DIRECT PLACEMENT		101,540	90,000	214	2FE
928668-BF-8	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	05/06/2020	GOLDMAN, SACHS & CO		4,996,300	5,000,000		2FE
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		06/12/2020	WELLS FARGO BANK, N.A.		20,490,625	20,000,000	29,197	1FE
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A		06/11/2020	GUGGENHEIM CAPITAL MARKETS		8,499,983	8,500,000		1PL
PPE505-CQ-1	ANDEAN POWER GENERATION SEC	D	06/05/2020	DIRECT PLACEMENT		5,553,000	5,657,143		3Z
G0488*-AA-2	ATLANTICA YIELD PLC SECURED NT	B	04/01/2020	JP MORGAN SECURITIES LLC		43,876,000	43,876,000	435	2PL
09951*-AM-2	BORAL INDS INC SER A-2020 GTD SR NT		05/28/2020	COMMONWEALTH BANK AUSTRALIA		10,000,000	10,000,000		2FE
G1591#-BG-6	BRITVIC PLC SR NT	B	05/14/2020	RABOBANK USA		13,011,000	13,011,000		2Z
G1591#-BH-4	BRITVIC PLC SR NT	B	05/14/2020	RABOBANK USA		6,505,500	6,505,500		2Z
G1617*-AA-4	CHENIERE CCH HLD SR NT		06/01/2020	TRADE ADJUSTMENT		(171,245)	(171,245)		4PL
20469*-AA-0	COMPASS DATA CENTER ISSUER, LLC		06/05/2020	DIRECT PLACEMENT		23,000,000	23,000,000		1Z
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		04/09/2020	DIRECT PLACEMENT		19,445,000	20,000,000		2PL
29425@-AA-2	EPIC OLEFINS LP SEC		06/30/2020	CITIGROUP GLOBAL MKT INC		6,058,720	6,058,720		2PL
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		04/15/2020	DIRECT PLACEMENT		2,299,548	2,299,548		2
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		04/01/2020	INTEREST CAPITALIZATION		303,084	303,084		3PL
41242*-BV-3	HARDWOOD FDG LLC SR NT		06/30/2020	JP MORGAN SECURITIES LLC		13,000,000	13,000,000		1FE
41242*-BY-7	HARDWOOD FDG LLC SR NT		06/30/2020	JP MORGAN SECURITIES LLC		2,000,000	2,000,000		1FE
42249#-AC-3	HEALTHPARTNERS, INC SER 2020		05/07/2020	DIRECT PLACEMENT		10,000,000	10,000,000		1Z
427096-A#-9	HERCULES CAPITAL SR NT SER B		06/03/2020	DIRECT PLACEMENT		5,019,231	5,019,231		2Z
45256#-AB-8	IMPACT CIL PARENT LLC		06/30/2020	DIRECT PLACEMENT		16,799,250	16,799,250		2FE

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PPE307-58-0	KEYSTONE TERMINAL HLDGS LLC SEC		06/19/2020	DIRECT PLACEMENT		12,452,463	12,676,566		3Z
49427R-C*-1	KILROY REALTY SR NT		04/28/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		2Z
50197@-AA-4	LCPA TAXABLE LEASE REV CTL		04/16/2020	DIRECT PLACEMENT		3,354,904	3,354,904		1Z
50247@-AA-4	LV STADIUM EVENTS CO SER A		06/30/2020	BANK OF AMERICA NA		14,000,000	14,000,000		2PL
58174#-AF-1	MCKINSEY & COMPANY INC SR NT SER C		06/11/2020	BANK OF AMERICA NA		15,000,000	15,000,000		1PL
58174#-AG-9	MCKINSEY & COMPANY INC SR NT SER D		06/11/2020	BANK OF AMERICA NA		10,000,000	10,000,000		1PL
62883*-AB-8	NATF AMERICA LLC SER 3		04/08/2020	DIRECT PLACEMENT		5,000,000	5,000,000		1FE
PP9WA8-LR-9	NORDIC INFRAST SEC SER BID2	D	04/10/2020	DIRECT PLACEMENT		4,883,790	4,972,347		4Z
PPE307-59-8	NUSTAR LOGISTICS LP SEC		06/19/2020	DIRECT PLACEMENT		7,206,024	7,545,575		3Z
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		06/15/2020	VARIOUS		5,003,197	5,003,197		1Z
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN	D	04/01/2020	INTEREST CAPITALIZATION		353,883	353,883		4PL
Q7160#-AN-9	ORICA FINANCE LTD SR NT	D	06/24/2020	CITIGROUP GLOBAL MKT INC		29,000,000	29,000,000		2Z
74170*-BC-2	PRIME PROPERTY FUND LLC SR NT		06/23/2020	JP MORGAN SECURITIES LLC		5,000,000	5,000,000		1Z
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		05/21/2020	MESIROW FINANCIAL INC		4,845,868	4,845,868		1Z
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC		05/13/2020	NATWEST MARKET SECURITIES INC		11,813,201	11,813,201		1Z
744542-C#-6	PUBLIC SERVICE CO NEW MEXICO SER A SR NT		04/30/2020	U.S. BANCORP		10,000,000	10,000,000		2Z
744542-D*-9	PUBLIC SERVICE CO NEW MEXICO SER B SR NT		04/30/2020	U.S. BANCORP		7,000,000	7,000,000		2Z
77775*-BW-0	ROSENTHAL & ROSENTHAL, INC		04/01/2020	DIRECT PLACEMENT		10,000,000	10,000,000		2PL
78520E-A*-7	SABEY DATA CNTR ASSET BACKED SER A-2		04/29/2020	DIRECT PLACEMENT		24,937,500	25,000,000		1FE
82415@-AA-3	SHERMAN FINANCIAL GROUP, LLC		05/13/2020	DIRECT PLACEMENT		25,000,000	25,000,000		2Z
PP9N55-QH-8	SOLOR BIOEN CAP SEC	D	06/19/2020	DIRECT PLACEMENT		4,376,233	4,376,233		4Z
PP9WA8-LQ-1	SOLOR BIOEN MID SEC	D	06/19/2020	DIRECT PLACEMENT		20,098,068	20,404,130		4Z
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	06/19/2020	DIRECT PLACEMENT		1,541,524	1,508,044		4PL
PPE406-DQ-1	VIVINT SOLAR INC SEC		06/19/2020	DIRECT PLACEMENT		49,404,717	50,412,977		4Z
96337@-AA-8	WHISTLER PIPELINE LLC SEC		06/17/2020	MITSUBISHI UFJ TRUST INTERNATIONAL LTD		20,000,000	20,000,000		2Z
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A		04/13/2020	CREDIT SUISSE SECURITIES LLC		1,692,996	1,700,000		1
64952G-AT-5	NEW YORK LIFE INSURANCE SUB 144A		04/08/2020	CREDIT SUISSE SECURITIES LLC		397,556	400,000		1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,019,602,392	1,999,827,881	5,569,841	XXX
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		04/30/2020	CITIGROUP GLOBAL MKT INC		2,478,125	2,500,000		3FE
08579J-BD-3	BERRY GLOBAL TL W		06/30/2020	BARCLAYS CAPITAL INC		487,500	500,000		3FE
16117L-BW-8	CHARTER COMMS OPER CO TL B1		06/04/2020	BANK OF AMERICA NA		972,500	1,000,000		2FE
16117L-BX-6	CHARTER COMMS OPER TL B2		04/30/2020	BANK OF AMERICA NA		1,930,000	2,000,000		2FE
64072U-AK-8	CSC HLDGS LLC TL B5		06/30/2020	J P MORGAN SECURITIES INC		2,857,500	3,000,000		3FE
55316H-AB-1	GENESEE & WYOMING INC TL		06/05/2020	CREDIT SUISSE SECURITIES LLC		3,760,000	4,000,000		3FE
C7052B-AF-1	GFL ENVIRONMENTAL TL B 1L	A	04/30/2020	BARCLAYS CAPITAL INC		3,950,000	4,000,000		3FE
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		06/30/2020	MORGAN STANLEY CAPITAL SERVICES LLC		4,351,250	4,500,000		3FE
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	06/30/2020	CITIGROUP GLOBAL MKT INC		1,369,844	1,375,000		2FE
88023H-AC-4	TEMPO ACQUISITION LLC CO TL		04/15/2020	VARIOUS		3,932,361	3,989,744		4FE
87265V-AF-5	T-MOBILE USA INC TL		05/12/2020	CREDIT SUISSE SECURITIES LLC		5,693,750	5,750,000		2FE
91335P-AH-2	UNIVAR USA INC TL B5		06/30/2020	BANK OF AMERICA NA		481,250	500,000		3FE
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		04/01/2020	DIRECT PLACEMENT		1,326,375	1,326,375		3PL
02079#-AD-0	ALPHA PACKAGING INC B3 MML		04/01/2020	DIRECT PLACEMENT		2,193,750	2,193,750		3PL
34965#-AC-2	FORTUNE INTL LLC DDTL		05/27/2020	DIRECT PLACEMENT		56,667	56,667		2PL
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		06/02/2020	DIRECT PLACEMENT		231,046	233,380		3PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		06/02/2020	DIRECT PLACEMENT		1,767	1,784		3PL
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		06/24/2020	DIRECT PLACEMENT		157,164	157,164		3PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		05/15/2020	DIRECT PLACEMENT		110,607	111,724		4PL
83174#-AB-8	SMILE DOCTORS LLC DDTL		06/26/2020	DIRECT PLACEMENT		7,619	7,619		3PL
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						36,349,075	37,203,207		XXX
8399997. Total - Bonds - Part 3						2,189,356,277	2,164,465,800	5,694,524	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,189,356,277	2,164,465,800	5,694,524	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		06/25/2020	EXCHANGE	26,016.000	2,601,600			
313786-2#-1	FHLB TOPEKA CLASS B		06/30/2020	EXCHANGE/VARIOUS	212,172.000	21,217,200			

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9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						23,818,800	XXX		XXX
69480V-57-6	PACIFICS SELECT INTERNATIONAL EQUITY INC		04/30/2020	DIRECT PLACEMENT	6,342.650	50,000			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						50,000	XXX		XXX
69382#-10-9	PACIFIC ALLIANCE REINS CO OF VERMONT		05/29/2020	CORPORATE ACTION DISTRIBUTION	0.000	200,000,000			
69448A-23-5	PACIFIC FUNDS DIVERSIFIED INCOME ADVISOR		06/30/2020	DIVIDEND REINVESTMENT	20,196.140	191,862			
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME CLASS D		06/30/2020	DIVIDEND REINVESTMENT	5,208.820	51,835			
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		06/30/2020	DIVIDEND REINVESTMENT	5,248.880	52,237			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						200,295,935	XXX		XXX
9799997. Total - Common Stocks - Part 3						224,164,735	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						224,164,735	XXX		XXX
9899999. Total - Preferred and Common Stocks						224,164,735	XXX		XXX
9999999 - Totals						2,413,521,012	XXX	5,694,524	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38374E-HT-7	GNMA SER 2003-105 CL Z		06/01/2020	SCHEDULED REDEMPTION		676,370	676,370	562,116	617,563		58,807		58,807		676,370				14,421	11/01/2033	1
38374E-G9-2	GNMA SER 2003-113 CL ZA		06/01/2020	SCHEDULED REDEMPTION		971,300	971,300	822,735	889,427		81,872		81,872		971,300				20,734	12/01/2033	1
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		06/20/2020	SCHEDULED REDEMPTION		2,754,040	2,754,040	2,745,433	2,745,572		8,468		8,468		2,754,040				20,407	09/20/2049	1
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		06/20/2020	SCHEDULED REDEMPTION		539,531	539,531	537,340	537,356		2,175		2,175		539,531				4,136	09/20/2049	1
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		06/20/2020	SCHEDULED REDEMPTION		408,497	408,497	406,837	406,850		1,647		1,647		408,497				3,145	09/20/2049	1
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		06/20/2020	SCHEDULED REDEMPTION		1,798,023	1,798,023	1,795,775	1,795,812		2,211		2,211		1,798,023				13,823	11/20/2049	1
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		06/20/2020	SCHEDULED REDEMPTION		7,049,341	7,049,341	7,041,631	7,041,790		7,551		7,551		7,049,341				53,743	11/20/2049	1
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		06/20/2020	SCHEDULED REDEMPTION		3,251,936	3,251,936	3,247,871	3,247,949		3,988		3,988		3,251,936				24,957	11/20/2049	1
83162C-RS-4	SBAP 2008-20D CL 1		04/01/2020	SCHEDULED REDEMPTION		539,047	539,047	539,047	539,047						539,047				14,473	04/01/2028	1
912833-4T-4	STRIPS ZERO		06/11/2020	J P MORGAN SEC INC		10,676,867	11,940,000	10,750,298			779		779		10,751,077		(74,210)	(74,210)		02/15/2032	1
912833-4X-5	STRIPS ZERO		06/11/2020	J P MORGAN SEC INC		2,801,988	3,250,000	2,825,709			233		233		2,825,942		(23,955)	(23,955)		02/15/2034	1
912828-XY-1	US TREASURY NT		06/30/2020	MATURED		2,250,000	2,250,000	2,240,684	2,247,374		2,626		2,626		2,250,000				28,125	06/30/2020	1
912810-QB-7	US TREASURY NT		06/11/2020	J P MORGAN SEC INC		308,344	200,000	308,246			(42)		(42)		308,204		140	140	647	05/15/2039	1
912810-QD-3	US TREASURY NT		06/11/2020	CITIGROUP SEC INC		2,809,736	1,795,000	2,812,857			(383)		(383)		2,812,473		(2,737)	(2,737)	5,975	11/15/2039	1
912810-RK-6	US TREASURY NT		04/27/2020	BANK OF MONTREAL		6,985,000	5,500,000	5,968,600	5,965,683		(4,589)		(4,589)		5,961,094		1,023,906	1,023,906	96,326	02/15/2045	1
912810-SE-9	US TREASURY NT		04/27/2020	HSBC SECURITIES INC		5,562,550	3,680,000	4,722,912	4,717,452		(8,545)		(8,545)		4,708,907		853,643	853,643	56,299	11/15/2048	1
912810-SJ-8	US TREASURY NT		06/11/2020	CITIGROUP SEC INC		3,785,014	3,155,000	3,758,640	3,084,442		(137)		(137)		3,758,503		26,511	26,511	23,012	08/15/2049	1
912810-SK-5	US TREASURY NT		06/11/2020	CITIGROUP SEC INC		18,704,606	15,180,000	18,577,421			(758)		(758)		18,576,662		127,944	127,944	27,431	11/15/2049	1
912810-SL-3	US TREASURY NT		06/05/2020	J P MORGAN SEC INC		533,906	500,000	593,359			(617)		(617)		592,743		(58,837)	(58,837)	3,132	02/15/2050	1
912828-6F-2	US TREASURY NT		04/30/2020	TORONTO DOMINION		223,938	200,000	202,484	202,228		(112)		(112)		202,116		21,821	21,821	3,342	02/28/2026	1
912828-Z2-9	US TREASURY NT		06/11/2020	J P MORGAN SEC INC		268,775	260,000	268,993			(28)		(28)		268,965		(190)	(190)	1,596	01/15/2023	1
912828-Z9-4	US TREASURY NT		06/11/2020	VARIOUS		4,574,360	4,235,000	4,556,867			(1,474)		(1,474)		4,555,393		18,967	18,967	16,913	02/15/2030	1
912828-ZL-7	US TREASURY NT		06/11/2020	J P MORGAN SEC INC		306,120	305,000	306,031			(2)		(2)		306,029		91	91	134	04/30/2025	1
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		06/01/2020	SCHEDULED REDEMPTION		55,630	55,630	52,896	54,993		637		637		55,630				1,699	06/01/2024	1
911760-AN-6	VENDEE VA MTG TR 92-1 CL 2 IO 137743629		06/22/2020	WRITTEN OFF				26,222	26,456		(26,456)		(26,456)							05/15/2022	1
0599999. Subtotal - Bonds - U.S. Governments						77,834,918	70,493,714	75,671,005	34,119,994		127,850		127,850		75,921,823		1,913,094	1,913,094	434,472	XXX	XXX
29135L-AH-3	ABU DHABI GOVT INT'L SR NT 144A	D	04/30/2020	VARIOUS		7,251,750	7,000,000	6,972,000			63		63		6,972,063		279,687	279,687	5,729	04/16/2030	1FE
05968C-AB-8	BANCO LATINOAMERICANO SA SR NT 144A	D	05/07/2020	MATURED		10,000,000	10,000,000	9,965,300	9,997,387		2,613		2,613		10,000,000				162,500	05/07/2020	2FE
29874Q-DA-9	EUROPEAN BK RECON & DEV SR NT SER GMTN	D	06/29/2020	MORGAN STANLEY CPTL		174,367	170,000	175,385			(188)		(188)		175,196		(829)	(829)	1,144	03/07/2022	1FE
298785-HH-2	EUROPEAN INV BANK SR NT	D	06/29/2020	MORGAN STANLEY CPTL		319,030	310,000	321,145			(385)		(385)		320,760		(1,730)	(1,730)	2,054	03/15/2022	1FE
302154-CK-3	EXPORT-IMPORT BANK KOREA SR NT	D	06/29/2020	MORGAN STANLEY CPTL		286,930	280,000	288,595			(320)		(320)		288,274		(1,344)	(1,344)	3,337	01/25/2022	1FE
302154-AW-9	EXPORT-IMPORT BK KOREA SR NT	D	06/29/2020	MATURED		500,000	500,000	509,690	500,599		(599)		(599)		500,000				12,813	06/29/2020	1FE
69375M-AA-1	HUTAMA KARYA PERSERO PT GOVT GTD 144A	D	05/29/2020	VARIOUS		7,758,750	7,500,000	7,469,025			116		116		7,469,141		289,609	289,609	12,656	05/11/2030	2FE
56346Z-HN-0	MANITOBA PROV STRIP PRIN SER AP20	A	04/01/2020	MATURED		4,081	4,081	428	3,992		89		89		4,081					04/01/2020	1FE
455780-CS-3	REPUBLIC OF INDONESIA SR NT	D	04/13/2020	SEAPORT GLBL HOLDINGS		5,008,960	5,000,000	4,978,650							4,978,650		30,310	30,310		10/15/2030	2FE
698299-BH-6	REPUBLIC OF PANAMA SR NT	D	06/10/2020	HSBC SECURITIES INC		2,400,000	2,000,000	1,869,580	1,871,837		888		888		1,872,724		527,276	527,276	59,000	04/16/2050	2FE
698299-BM-5	REPUBLIC OF PANAMA SR NT	D	05/21/2020	JEFFERIES LLC		3,567,000	3,000,000	3,000,000							3,000,000		567,000	567,000	20,625	04/01/2056	2FE
80413T-AT-6	SAUDI INTL BOND SR NT 144A	D	04/30/2020	VARIOUS		5,018,750	5,000,000	4,962,600			77		77		4,962,677		56,073	56,073	4,153	10/22/2030	1FE
91087B-AF-7	UNITED MEXICAN STATES SR NT	D	04/07/2020	GOLDMAN, SACHS & CO		399,000	400,000	397,528	397,710		54		54		397,764		1,236	1,236	8,350	04/22/2029	2FE
1099999. Subtotal - Bonds - All Other Governments						42,688,619	41,164,081	40,909,925	12,771,525		2,407		2,407		40,941,331		1,747,288	1,747,288	292,360	XXX	XXX
13063B-FV-9	CALIFORNIA STATE BONDS - TXBL		04/13/2020	CALLED @ 100.000		2,649,722	2,649,722	2,798,832	2,653,345		(3,623)		(3,623)		2,649,722				129,903	03/01/2036	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,649,722	2,649,722	2,798,832	2,653,345		(3,623)		(3,623)		2,649,722				129,903	XXX	XXX
13063B-FR-8	CALIFORNIA ST		06/29/2020	MORGAN STANLEY CPTL		492,836	285,000	489,151			(539)		(539)		488,612		4,225	4,225	7,244	03/01/2040	1FE
13063B-JC-7	CALIFORNIA ST		06/29/2020	MORGAN STANLEY CPTL		496,064	275,000	491,266			(494)		(494)		490,772		5,293	5,293	3,483	11/01/2040	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						988,901	560,000	980,417			(1,033)		(1,033)		979,383		9,517	9,517	10,727	XXX	XXX
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI		06/29/2020	MORGAN STANLEY CPTL		346,058	200,000	347,278			(246)		(246)		347,032		(974)	(974)	3,132	04/01/2049	1FE
072024-WS-7	BAY AREA CA TOLL AUTH TOLL BRI		06/29/2020	MORGAN STANLEY CPTL		792,938	750,000	794,303			(281)		(281)		794,022		(1,084)	(1,084)	4,826	04/01/2031	1FE
167560-PL-9	CHICAGO IL MET WATER RECL BAB		06/29/2020	MORGAN STANLEY CPTL		197,499	145,000	204,412	145,000		(178)		(178)		204,234		(6,735)	(6,735)	691	12/01/2038	1FE
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		06/01/2020	SCHEDULED REDEMPTION		798,152	798,152	679,678	747,606		50,546		50,546		798,152				16,406	05/01/2034	1
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		06/01/2020	SCHEDULED REDEMPTION		345,544	345,544	289,104	316,546		28,999		28,999		345,544				7,371	05/01/2034	1
31393G-V3-5	FHLMC 2533- CL Z		06/01/2020	SCHEDULED REDEMPTION		159,858	159,858	153,318	155,848		4,010		4,010		159,858				4,118	12/01/2032	1
31394R-TP-4	FHLMC 2766 CL ZD		06/01/2020	SCHEDULED REDEMPTION		467,526	467,526	421,538	445,927		21,599		21,599		467,526				11,127	03/01/2034	1
31395H-RC-6	FHLMC 2870 CL VZ		06/01/2020	SCHEDULED REDEMPTION		1,219,859	1,219,859	1,131,325	1,179,994		39,866		39,866		1,219,859				28,817	10/01/2034	1
3137BQ-UP-0	FHLMC 4601- CL NK		06/01/2020	SCHEDULED REDEMPTION		1,270,885	1,270,885	1,256,041			14,844		14,844		1,270,885				4,825	09/01/2045	1
3137FH-2D-4	FHLMC 4822- CL A		06/01/2020	SCHEDULED REDEMPTION		2,663,353	2,663,353	2,713,811	2,698,066		(34,712)		(34,712)		2,663,353				50,689	11/01/2042	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3137FH-2F-9	FHLMC 4822- CL BA		06/01/2020	SCHEDULED REDEMPTION		1,270,919	1,270,919	1,295,146	1,286,867		(15,948)		(15,948)		1,270,919				24,175	07/01/2042	1
3137FH-VJ-9	FHLMC 4830- CL K		06/01/2020	SCHEDULED REDEMPTION		9,952,384	9,952,384	10,168,926	10,097,373		(144,989)		(144,989)		9,952,384				189,426	08/01/2042	1
3137FH-VK-6	FHLMC 4830- CL KA		06/01/2020	SCHEDULED REDEMPTION		5,971,854	5,971,854	6,084,526	6,047,342		(75,487)		(75,487)		5,971,854				113,663	08/01/2042	1
3137FP-WL-5	FHLMC 4931- CL FJ		06/25/2020	SCHEDULED REDEMPTION		2,523,455	2,523,455	2,515,175	2,515,255		8,200		8,200		2,523,455				19,419	11/25/2049	1
3137FQ-HH-9	FHLMC 4936- CL EF		06/25/2020	SCHEDULED REDEMPTION		3,257,281	3,257,281	3,248,119	3,248,180		9,100		9,100		3,257,281				25,835	12/25/2049	1
3137FQ-JW-4	FHLMC 4936- CL FL		06/25/2020	SCHEDULED REDEMPTION		4,398,482	4,398,482	4,386,111	4,386,221		12,261		12,261		4,398,482				34,739	12/25/2049	1
3137FR-2N-0	FHLMC 4954- CL LB		06/01/2020	SCHEDULED REDEMPTION		930,044	930,044	937,455			(7,411)		(7,411)		930,044				6,782	02/01/2050	1
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		06/01/2020	SCHEDULED REDEMPTION		2,417,085	2,417,085	2,546,626	2,525,564		(108,479)		(108,479)		2,417,085				38,299	04/01/2046	1
312904-Z6-5	FHLMC SER 1036 CL H12-Z		06/01/2020	SCHEDULED REDEMPTION		1,091	1,091	1,085	1,091						1,091				45	01/01/2021	1
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		06/15/2020	SCHEDULED REDEMPTION		142	142	142	142						142				1	04/15/2022	1
31394P-PA-5	FHLMC SER 2755 CL ZM		06/01/2020	SCHEDULED REDEMPTION		183,966	183,966	171,117	177,771		6,195		6,195		183,966				4,429	02/01/2034	1
31397B-SF-9	FHLMC SER 3227 CL PT		06/01/2020	SCHEDULED REDEMPTION		331,031	331,031	318,720	326,672		4,359		4,359		331,031				8,678	10/01/2036	1
31396G-BS-9	FHLMC SERIES 3087 CL NZ		06/01/2020	SCHEDULED REDEMPTION		168,408	168,408	134,896	152,012		16,395		16,395		168,408				3,482	12/01/2035	1
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		06/01/2020	SCHEDULED REDEMPTION		2,835	2,835	2,369	2,560		275		275		2,835				87	06/01/2030	1
31393E-N8-8	FNMA 2003-86 CL ZJ		06/01/2020	SCHEDULED REDEMPTION		255,142	255,142	242,652	249,683		5,459		5,459		255,142				6,648	09/01/2033	1
31394C-JW-3	FNMA 2005-12 CL CZ		06/01/2020	SCHEDULED REDEMPTION		198,957	198,957	189,509	194,875		4,082		4,082		198,957				4,705	03/01/2035	1
31394C-6F-4	FNMA 2005-30 CL Z		06/01/2020	SCHEDULED REDEMPTION		117,120	117,120	107,439	112,435		4,685		4,685		117,120				2,773	04/01/2035	1
31394C-U5-9	FNMA 2005-34 CL PE		06/01/2020	SCHEDULED REDEMPTION		54,498	54,498	53,061	53,908		590		590		54,498				1,426	04/01/2035	1
31394D-QR-4	FNMA 2005-40 CL Z		06/01/2020	SCHEDULED REDEMPTION		308,351	308,351	264,682	289,669		18,682		18,682		308,351				6,532	05/01/2035	1
31394V-N5-5	FNMA 2006-13 CL ZA		06/01/2020	SCHEDULED REDEMPTION		97,204	97,204	91,958	94,585		2,618		2,618		97,204				2,487	03/01/2036	1
31396K-3E-0	FNMA 2006-84 CL YP		06/01/2020	SCHEDULED REDEMPTION		360,117	360,117	346,373	355,224		4,893		4,893		360,117				9,322	09/01/2036	1
3136B3-MS-6	FNMA 2018-84 CL DA		06/01/2020	SCHEDULED REDEMPTION		3,168,385	3,168,385	3,197,593	3,193,502		(25,117)		(25,117)		3,168,385				53,487	10/01/2043	1
3136B4-SB-5	FNMA 2019-24 CL FA		06/25/2020	SCHEDULED REDEMPTION		1,967,406	1,967,406	1,960,643	1,960,708		6,698		6,698		1,967,406				15,147	05/25/2049	1
3136B4-WA-2	FNMA 2019-26 CL FG		06/25/2020	SCHEDULED REDEMPTION		1,339,963	1,339,963	1,337,869	1,338,078		1,885		1,885		1,339,963				3,091	06/25/2049	1
3136B5-AM-7	FNMA 2019-30 CL FA		06/25/2020	SCHEDULED REDEMPTION		7,785,663	7,785,663	7,780,797	7,781,185		4,478		4,478		7,785,663				59,704	07/25/2049	1
3136B4-5C-8	FNMA 2019-33 CL FB		06/25/2020	SCHEDULED REDEMPTION		2,625,474	2,625,474	2,623,833	2,623,988		1,485		1,485		2,625,474				13,098	07/25/2049	1
3136B5-GH-2	FNMA 2019-35 CL FB		06/25/2020	SCHEDULED REDEMPTION		1,753,990	1,753,990	1,751,797	1,751,987		2,003		2,003		1,753,990				13,410	07/25/2049	1
3136B5-GL-3	FNMA 2019-35 CL FE		06/25/2020	SCHEDULED REDEMPTION		2,550,767	2,550,767	2,538,811	2,538,980		11,787		11,787		2,550,767				18,320	07/25/2049	1
3136B6-WD-1	FNMA 2019-60 CL F		06/25/2020	SCHEDULED REDEMPTION		1,882,855	1,882,855	1,875,206	1,875,288		7,567		7,567		1,882,855				14,446	10/25/2049	1
3136B7-PZ-8	FNMA 2019-73 CL FD		06/25/2020	SCHEDULED REDEMPTION		1,156,868	1,156,868	1,152,169	1,152,202		4,667		4,667		1,156,868				8,661	12/25/2049	1
31358G-CB-1	FNMA 91-23 CL KK-Z		06/01/2020	SCHEDULED REDEMPTION		885	885	934	885						885				32	03/01/2021	1
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		06/01/2020	SCHEDULED REDEMPTION		3,718	3,718	3,685	3,691		26		26		3,718				105	12/01/2028	1
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		06/01/2020	SCHEDULED REDEMPTION		281	281	284	283		(3)		(3)		281				9	12/01/2028	1
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		06/01/2020	SCHEDULED REDEMPTION		866,048	866,048	897,307	892,665		(26,617)		(26,617)		866,048				16,452	11/01/2047	1
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		06/01/2020	SCHEDULED REDEMPTION		2,347,728	2,347,728	2,434,300	2,420,406		(72,678)		(72,678)		2,347,728				44,411	01/01/2048	1
313603-7J-5	FNMA REMIC TR 1990-47 CL L PACCMO		04/01/2020	SCHEDULED REDEMPTION		59	59	45	58		0		0		59				1	05/01/2020	1
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		06/01/2020	SCHEDULED REDEMPTION		2,151	2,151	1,904	2,128		23		23		2,151				81	10/01/2021	1
31393Y-WN-1	FNMA SER 2004-45 CL Z		06/01/2020	SCHEDULED REDEMPTION		731,547	731,547	579,806	657,841		73,706		73,706		731,547				15,757	06/01/2034	1
31394A-M3-7	FNMA SER 2004-67 CL ZA		06/01/2020	SCHEDULED REDEMPTION		626,341	626,341	524,384	580,521		45,820		45,820		626,341				13,322	09/01/2034	1
31394A-R6-5	FNMA SER 2004-74 CL ZB		06/01/2020	SCHEDULED REDEMPTION		259,645	259,645	219,481	240,127		19,518		19,518		259,645				5,556	10/01/2034	1
31394B-HW-7	FNMA SER 2004-83 CL ZB		06/01/2020	SCHEDULED REDEMPTION		227,663	227,663	191,399	211,155		16,507		16,507		227,663				4,890	11/01/2034	1
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		06/01/2020	SCHEDULED REDEMPTION		403,955	403,955	363,612	385,913		18,042		18,042		403,955				9,255	12/01/2033	1
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		06/01/2020	SCHEDULED REDEMPTION		170,507	170,507	147,268	160,938		9,569		9,569		170,507				3,703	11/01/2033	1
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		06/01/2020	SCHEDULED REDEMPTION		498,888	498,888	415,532	462,220		36,667		36,667		498,888				10,728	04/01/2034	1
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B		04/01/2020	CALLED @ 100.000		199,000	199,000	199,051	199,020		(2)		(2)		199,018		(18)	(18)	6,101	04/01/2025	5GI
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T		06/29/2020	MORGAN STANLEY CPTL		411,469	290,000	404,976			(275)		(275)		404,702		6,768	6,768	3,758	10/01/2042	1FE
485428-ZX-7	KANSAS ST DEV AUTH SER C FSA REV		05/01/2020	CALLED @ 100.000		765,000	765,000	765,000	765,000						765,000				20,544	05/01/2026	1FE
54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST		06/29/2020	MORGAN STANLEY CPTL		288,524	165,000	279,543			(178)		(178)		279,365		9,159	9,159	4,641	08/01/2049	1FE
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC		06/29/2020	MORGAN STANLEY CPTL		2,217,200	2,000,000	2,120,840			(148)		(148)		2,120,692		96,508	96,508	18,173	09/15/2051	1FE
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB		04/01/2020	CALLED @ 100.000		98,000	98,000	98,000	98,000						98,000				3,252	04/01/2057	2FE
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ M BAB		04/01/2020	CALLED @ 100.000		156,000	156,000	157,416	157,272		(8)		(8)		157,265		(1,265)	(1,265)	5,191	04/01/2057	1FE
796253-T9-3	SAN ANTONIO TX ELEC & GAS REVE		06/29/2020	MORGAN STANLEY CPTL		145,101	100,000	143,488			(131)		(131)		143,357		1,744	1,744	2,494	02/01/2039	1FE
79741T-AR-5	SAN DIEGO CNTY CA WTR AUTH FIN		06/29/2020	MORGAN STANLEY CPTL		1,569,136	1,010,000	1,438,058			(925)		(925)		1,437,133		132,003	132,003	10,332	05/01/2049	1FE
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANS BAB		06/29/2020	MORGAN STANLEY CPTL		287,768	180,000	280,886			(188)		(188)		280,698		7,070	7,070	2,660	04/01/2048	1FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB		06/29/2020	MORGAN STANLEY CPTL		2,172,343	1,720,000	2,174,407	1,720,000		(3,306)		(3,306)		2,171,101		1,242	1,242	25,267	04/01/2032	1FE
88283L-HU-3	TEXAS ST TRANSP COM BAB		06/29/2020	MORGAN STANLEY CPTL		214,821	170,000	216,126	170,000		(308)		(308)		215,818		(997)	(997)	2,201	04/01/2030	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
91412F-7Y-7	UNIV OF CALIFORNIA CA REVS		06/29/2020	MORGAN STANLEY CPTL		349,358	235,000	341,530			(313)		(313)		341,217		8,141	8,141	1,733	05/15/2043	1FE
91412G-DZ-5	UNIV OF CALIFORNIA CA REVS		06/29/2020	MORGAN STANLEY CPTL		1,765,819	1,205,000	1,726,922			(1,453)		(1,453)		1,725,468		40,351	40,351	9,155	05/15/2045	1FE
91412G-TG-0	UNIV OF CALIFORNIA CA REVS		06/29/2020	MORGAN STANLEY CPTL		182,324	150,000	180,192			(213)		(213)		179,979		2,345	2,345	882	05/15/2031	1FE
915115-3X-5	UNIV OF TEXAS TX PERMANENT UNI		06/29/2020	MORGAN STANLEY CPTL		193,122	140,000	198,122			(166)		(166)		197,957		(4,835)	(4,835)		07/01/2039	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						82,447,802	79,774,324	81,820,113	71,150,458		(1,657)		(1,657)		82,158,381		289,420	289,420	1,075,003	XXX	XXX
002824-BB-5	ABBOTT LABORATORIES SR NT		06/29/2020	MORGAN STANLEY CPTL		475,116	435,000	480,416			(572)		(572)		479,844		(4,728)	(4,728)	3,778	03/15/2025	1FE
002824-BF-6	ABBOTT LABORATORIES SR NT		06/29/2020	MORGAN STANLEY CPTL		28,949	25,000	29,323			(40)		(40)		29,284		(334)	(334)	81	11/30/2026	1FE
002824-BG-4	ABBOTT LABORATORIES SR NT		06/29/2020	MORGAN STANLEY CPTL		113,264	85,000	113,322	104,741		(91)		(91)		113,232		33	33	348	11/30/2036	1FE
002824-BH-2	ABBOTT LABORATORIES SR NT		06/29/2020	MORGAN STANLEY CPTL		857,721	605,000	847,172	601,311		(394)		(394)		846,778		10,943	10,943	2,553	11/30/2046	1FE
00287Y-AP-4	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		78,332	75,000	79,096			(103)		(103)		78,993		(662)	(662)	367	11/06/2022	2FE
00287Y-AR-0	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		1,212,212	1,010,000	1,212,717	1,084,161		(701)		(701)		1,212,015		197	197	5,934	05/14/2035	2FE
00287Y-AS-8	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		252,400	205,000	244,955	204,909		(64)		(64)		244,892		7,509	7,509	1,258	05/14/2045	2FE
00287Y-AT-6	ABBVIE INC SR NT		05/14/2020	MATURED		1,000,000	1,000,000	1,007,710	1,001,151		(1,151)		(1,151)		1,000,000				12,500	05/14/2020	2FE
00287Y-AW-9	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		366,183	305,000	351,243			(69)		(69)		351,174		15,009	15,009	1,772	05/14/2046	2FE
00287Y-BD-0	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		483,454	375,000	466,277			(119)		(119)		466,158		17,296	17,296	2,387	11/14/2048	2FE
00287Y-BE-8	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		195,865	190,000	198,140			(347)		(347)		197,793		(1,928)	(1,928)	837	11/14/2021	2FE
00287Y-BF-5	ABBVIE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		380,669	325,000	378,313	330,880		(355)		(355)		377,958		2,711	2,711	1,803	11/14/2028	2FE
00289L-AA-3	ABENGOA TRANSMISION SUR SR SEC 144A	D	04/30/2020	SCHEDULED REDEMPTION		70,500	70,500	70,496	70,497		3		3		70,500				2,423	04/30/2043	2FE
00084D-AS-9	ABN AMRO BANK NV SR NT FRN 144A	D	05/27/2020	CITIGROUP SEC INC		18,740,955	18,689,000	18,769,779	18,751,272		(17,960)		(17,960)		18,733,312		7,644	7,644	222,980	08/27/2021	1FE
00507U-AF-8	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		30,006,398	30,000,000	29,985,810	30,006,935		(537)		(537)		30,006,398				478,042	06/15/2024	2FE
00507U-AS-0	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		24,952,906	25,000,000	24,911,250	24,949,653		3,254		3,254		24,952,906				630,694	03/15/2025	2FE
00507U-AT-8	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		95,743	90,000	95,913	95,853		(109)		(109)		95,743				2,719	03/15/2035	2FE
00507U-AU-5	ACTAVIS FUNDING SCS CO GUARNT		05/14/2020	EXCHANGE		9,952,328	10,000,000	9,947,700	9,951,959		369		369		9,952,328				315,347	03/15/2045	2FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		06/01/2020	SCHDLD REDM/PRIN LOSS		538,333	531,307	430,200	538,448		(115)		(115)		538,333				10,483	05/01/2036	3FM
00108W-AF-7	AEP TEXAS INC SR NT		06/29/2020	MORGAN STANLEY CPTL		1,358,988	1,200,000	1,331,196			(190)		(190)		1,331,006		27,982	27,982	11,400	10/01/2047	2FE
00115A-AL-3	AEP TRANSMISSION CO LLC SR NT		05/14/2020	BARCLAYS CAPITAL INC		2,043,140	2,000,000	1,959,660	1,959,840		308		308		1,960,148		82,992	82,992	43,225	09/15/2049	1FE
00787C-AC-6	AEROPUERTO INTL TOCUMEN SR SEC 144A	D	05/18/2020	VARIOUS		20,510,235	20,000,000	19,440,600	19,457,849		6,278		6,278		19,464,128		1,046,107	1,046,107	604,148	11/18/2048	2FE
00130H-BT-1	AES CORPORATION SR NT		06/05/2020	TENDER @ 101.056		9,557,876	9,458,000	9,223,690	9,346,568		10,927		10,927		9,357,495		200,381	200,381	256,154	05/15/2023	3FE
00111@-AA-2	AES HAWAII INC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		619,500	619,500	619,500	619,500						619,500				31,920	06/30/2022	5
00105Q-AA-4	AES US GENERATION HLDGS LLC SR UNSEC NTS		05/31/2020	SCHEDULED REDEMPTION		1,113,903	1,113,903	1,113,903	1,113,903						1,113,903				23,225	11/30/2023	2PL
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		06/01/2020	SCHEDULED REDEMPTION		1,347,122	1,347,122	1,367,118	1,362,879		(15,757)		(15,757)		1,347,122				22,752	03/01/2045	1FM
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		06/01/2020	SCHEDULED REDEMPTION		1,683,843	1,683,843	1,725,939	1,713,404		(29,561)		(29,561)		1,683,843				26,516	04/01/2045	1FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		06/01/2020	SCHEDULED REDEMPTION		3,401,305	3,401,305	3,404,687	3,403,309		(2,004)		(2,004)		3,401,305				54,645	06/01/2045	1FM
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,306,216	1,306,216	1,318,665	1,315,008		(8,792)		(8,792)		1,306,216				21,738	07/01/2045	1FM
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,895,164	1,895,164	1,931,258	1,925,253		(30,089)		(30,089)		1,895,164				31,561	03/01/2046	1FM
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,003,342	2,003,342	2,030,387	2,023,797		(20,456)		(20,456)		2,003,342				32,909	05/01/2037	1FM
00131L-2B-0	AIA GRP LTD SR NT 144A	D	05/29/2020	HSBC SECURITIES INC		6,037,600	5,000,000	4,922,500	4,930,100		638		638		4,930,737		1,106,863	1,106,863	176,719	03/11/2044	1FE
010392-FQ-6	ALABAMA PWR CO SR NT SER 17A		06/29/2020	MORGAN STANLEY CPTL		559,530	545,000	563,031			(606)		(606)		562,425		(2,895)	(2,895)	3,375	03/30/2022	1FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		331,260	331,260	331,260	331,260						331,260				11,602	06/30/2033	2PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		56,121	56,121	56,121	56,121						56,121				1,310	06/30/2033	2PL
013078-AA-8	ALBERTO-CULVER CO SR NT		06/01/2020	MATURED		10,000,000	10,000,000	9,995,900	9,999,785		215		215		10,000,000				257,500	06/01/2020	1FE
015271-AT-6	ALEXANDRIA REAL ESTATE E CO GUARNT		04/02/2020	CITIGROUP GLBL MKT INC		1,124,868	1,200,000	1,190,076	1,190,279		224		224		1,190,504		(65,636)	(65,636)	18,700	12/15/2029	2FE
01877K-AD-5	ALLIANCE PIPELINE US 144A		06/30/2020	SCHEDULED REDEMPTION		158,813	158,813	162,395	163,230		(4,417)		(4,417)		158,813					12/31/2025	2FE
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		06/30/2020	SCHEDULED REDEMPTION		453,293	453,293	453,293	453,293						453,293				15,865	06/30/2035	2FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		06/30/2020	SCHEDULED REDEMPTION		42,655	42,655	42,655	42,655						42,655				825	06/30/2039	1
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		06/30/2020	SCHEDULED REDEMPTION		47,037	47,037	47,037	47,037						47,037				1,070	08/31/2039	1
023135-BF-2	AMAZON.COM INC SR NT		06/29/2020	MORGAN STANLEY CPTL		590,114	485,000	590,370	556,116		(316)		(316)		590,054		60	60	6,734	08/22/2037	1FE
02343U-AC-9	AMCOR FINANCE USA INC CO GUARNT 144A		04/23/2020	EXCHANGE		19,142,577	19,107,000	19,147,442	19,144,553		(1,976)		(1,976)		19,142,577				336,695	04/28/2026	2FE
02343U-AE-5	AMCOR FINANCE USA INC CO GUARNT 144A		04/23/2020	EXCHANGE		22,977,631	23,000,000	22,975,687	22,976,921		710		710		22,977,631				454,250	05/15/2028	2FE
02376X-AA-7	AMER AIRLN 14-1 B PTT EQUIP TR		04/01/2020	SCHEDULED REDEMPTION		7,216	7,216	7,216	7,216						7,216				158	10/01/2022	3FE
02361D-AR-1	AMEREN ILLINOIS CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		1,175,949	1,015,000	1,155,978			(211)		(211)		1,155,767		20,181	20,181	3,130	12/01/2047	1FE
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC		06/29/2020	MORGAN STANLEY CPTL		18,336	15,000	18,207			(5)		(5)		18,202		134	134	183	03/15/2046	1FE
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/29/2020	MORGAN STANLEY CPTL		504,042	346,000	498,436			(515)		(515)		497,921		6,121	6,121	7,353	03/01/2035	2FE
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT	D	06/29/2020	MORGAN STANLEY CPTL		536,284	375,000	519,302	392,332		(313)		(313)		518,990		17,294	17,294	5,806	03/30/2040	2FE
02364W-BD-6	AMERICA MOVIL SAB DE CV SR NT	D	06/29/2020	MORGAN STANLEY CPTL		185,267	180,000	185,275			(150)		(150)		185,125		142	142	2,578	07/16/2022	2FE
02364W-BH-7	AMERICA MOVIL SAB DE CV SR NT	D	06/29/2020	MORGAN STANLEY CPTL		565,610	510,000	558,124			(298)		(298)		557,825		7,785	7,785	3,543	04/22/2029	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
025816-BW-8	AMERICAN EXPRESS CO SR NT		06/29/2020	MORGAN STANLEY CPTL		778,910	720,000	778,061			(1,106)		(1,106)		776,955		1,956	1,956	10,952	08/03/2023	1FE
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		06/01/2020	SCHEDULED REDEMPTION		218,231	218,231	209,530	215,914		2,317		2,317		218,231				3,007	09/01/2045	1FM
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		06/01/2020	SCHEDULED REDEMPTION		27,610	27,610	27,609	27,610		1		1		27,610				504	10/01/2036	1FE
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		06/01/2020	SCHEDULED REDEMPTION		52,044	52,044	52,041	52,042		2		2		52,044				922	12/01/2036	1FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		06/01/2020	SCHEDULED REDEMPTION		8,975	8,975	8,974	8,974		0		0		8,975				147	04/01/2052	1FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		06/01/2020	SCHEDULED REDEMPTION		14,660	14,660	14,660	14,660		0		0		14,660				258	10/01/2045	1FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		06/01/2020	SCHEDULED REDEMPTION		399,052	399,052	399,052	399,052						399,052				7,523	05/01/2034	1FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		06/01/2020	SCHEDULED REDEMPTION		14,090	14,090	14,090	14,090						14,090				264	05/01/2034	1FM
03073E-AR-6	AMERISOURCEBERGEN CORP SR NT		05/22/2020	BNP PARIBAS SEC CORP		456,296	450,000	448,677			3		3		448,680		7,616	7,616	280	05/15/2030	2FE
031162-BZ-2	AMGEN INC SR NT		06/29/2020	MORGAN STANLEY CPTL		135,245	110,000	134,392			(41)		(41)		134,351		894	894	807	05/01/2045	2FE
031162-CF-5	AMGEN INC SR NT		06/29/2020	MORGAN STANLEY CPTL		230,108	175,000	226,610			(62)		(62)		226,548		3,559	3,559	4,443	06/15/2051	2FE
031162-CP-3	AMGEN INC SR NT		06/29/2020	MORGAN STANLEY CPTL		345,238	335,000	348,173			(417)		(417)		347,757		(2,519)	(2,519)	1,233	05/11/2022	2FE
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	05/12/2020	JEFFERIES LLC		1,542,926	1,400,000	1,392,076			72		72		1,392,148		150,778	150,778	9,406	04/01/2030	2FE
037735-CV-7	APPALACHIAN PWR CO SR NT		06/29/2020	MORGAN STANLEY CPTL		37,897	32,000	37,815			(9)		(9)		37,806		91	91	119	06/01/2045	2FE
037735-CX-3	APPALACHIAN PWR CO SR NT SER Y		06/29/2020	MORGAN STANLEY CPTL		140,084	115,000	136,594			(28)		(28)		136,566		3,518	3,518	1,725	03/01/2049	2FE
037735-CY-1	APPALACHIAN PWR CO SR NT SER Z		05/22/2020	MITSUBISHI TR & BANK		419,836	400,000	397,636			2		2		397,638		22,198	22,198	534	05/01/2050	1FE
037833-AL-4	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		574,909	470,000	577,242			(212)		(212)		577,030		(2,121)	(2,121)	2,865	05/04/2043	1FE
037833-BA-7	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		292,801	255,000	296,057	271,233		(73)		(73)		295,985		(3,183)	(3,183)	3,470	02/09/2045	1FE
037833-BW-9	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		308,621	235,000	305,884	234,039		(241)		(241)		305,643		2,977	2,977	3,760	02/23/2036	1FE
037833-BX-7	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		454,411	335,000	459,250	333,193		(213)		(213)		459,038		(4,627)	(4,627)	5,539	02/23/2046	1FE
037833-BY-5	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		190,228	170,000	192,047	169,756		(230)		(230)		191,817		(1,589)	(1,589)	1,964	02/23/2026	1FE
037833-CD-0	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		171,605	140,000	170,888	158,414		(51)		(51)		170,837		768	768	2,201	08/04/2046	1FE
037833-CG-3	APPLE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		333,495	310,000	336,523			(437)		(437)		336,086		(2,591)	(2,591)	3,668	02/09/2024	1FE
038779-AA-2	ARBYS FUNDING LLC 2015-1A CL A2 144A		04/30/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,242	10/30/2045	2FE
046353-AL-2	ASTRAZENECA PLC SR NT	D	06/29/2020	MORGAN STANLEY CPTL		178,590	160,000	179,682			(215)		(215)		179,466		(876)	(876)	675	11/16/2025	2FE
046353-AT-5	ASTRAZENECA PLC SR NT	D	06/29/2020	MORGAN STANLEY CPTL		261,070	220,000	260,055	219,196		(263)		(263)		259,792		1,278	1,278	4,009	01/17/2029	2FE
046353-AU-2	ASTRAZENECA PLC SR NT	D	06/29/2020	MORGAN STANLEY CPTL		118,256	90,000	119,771	89,071		(44)		(44)		119,727		(1,471)	(1,471)	1,466	08/17/2048	2FE
00206R-AZ-5	AT&T INC SR NT		06/29/2020	CALLED @ 103.874		426,924	411,000	423,400	423,379		(3,732)		(3,732)		419,647		(8,647)	(8,647)	29,815	08/15/2021	2FE
00206R-BK-7	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		529,297	475,000	522,580	363,606		(73)		(73)		522,507		6,790	6,790	11,250	06/15/2045	2FE
00206R-CG-5	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		435,953	370,000	425,158	411,231		(89)		(89)		425,069		10,883	10,883	9,669	06/15/2044	2FE
00206R-CP-5	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		902,248	770,000	887,322	840,087		(395)		(395)		886,928		15,320	15,320	4,428	05/15/2035	2FE
00206R-CQ-3	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		553,328	475,000	552,760			(113)		(113)		552,647		681	681	2,883	05/15/2046	2FE
00206R-CT-7	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		180,624	160,000	178,848	159,930		(191)		(191)		178,656		1,968	1,968	2,457	02/17/2026	2FE
00206R-CZ-3	AT&T INC SR NT		06/29/2020	CALLED @ 102.604		5,130,183	5,000,000	4,998,263	4,999,568		188		188		4,999,756		244	244	330,794	02/15/2021	2FE
00206R-DF-6	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		259,393	195,000	251,398	242,245		(112)		(112)		251,286		8,107	8,107	4,420	08/15/2040	2FE
00206R-DJ-8	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		700,390	605,000	688,806	650,313		(110)		(110)		688,697		11,694	11,694	8,470	03/09/2048	2FE
00206R-DK-5	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		394,502	340,000	389,695			(61)		(61)		389,634		4,868	4,868	4,813	03/09/2049	2FE
00206R-DQ-2	AT&T INC SR NT		05/26/2020	GOLDMAN, SACHS & CO		558,780	500,000	499,700	499,774		11		11		499,785		58,995	58,995	15,760	03/01/2027	2FE
00206R-DR-0	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		73,639	60,000	73,099	71,298		(37)		(37)		73,063		577	577	1,050	03/01/2037	2FE
00206R-DS-8	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		909,759	715,000	919,921			(283)		(283)		919,638		(9,879)	(9,879)	12,989	03/01/2047	2FE
00206R-HK-1	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		324,194	270,000	315,797	294,138		(109)		(109)		315,688		8,507	8,507	4,365	03/01/2039	2FE
00206R-JG-8	AT&T INC SR NT		06/29/2020	MORGAN STANLEY CPTL		6,107	5,000	6,122	5,211		(2)		(2)		6,120		(14)	(14)	57	10/15/2041	2FE
00206R-GQ-9	AT&T INC SR NT SER		06/29/2020	MORGAN STANLEY CPTL		81,429	70,000	80,060			(56)		(56)		80,004		1,425	1,425	1,137	02/15/2030	2FE
00206R-HA-3	AT&T INC SR NT SER		06/29/2020	MORGAN STANLEY CPTL		560,578	455,000	553,199			(137)		(137)		553,063		7,516	7,516	2,994	11/15/2046	2FE
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		06/30/2020	SCHEDULED REDEMPTION		135,000	135,000	135,000	135,000						135,000				4,556	06/30/2035	2FE
05329W-AQ-5	AUTONATION INC SR NT		05/21/2020	SUNTRUST CPTL MKTS		358,250	350,000	348,177			2		2		348,178		10,071	10,071	185	06/01/2030	2FE
05348E-AX-7	AVALONBAY COMMUNITIES SR NT SER GMTN		04/06/2020	WELLS FARGO BANK, N.A.		745,680	750,000	705,210	712,654		1,402		1,402		714,056		31,624	31,624	8,789	05/11/2026	1FE
05357H-AJ-9	AVENTURA MALL TR 2013-AVM CL C 144A		06/01/2020	SCHEDULED REDEMPTION		20,000,000	20,000,000	19,894,180	19,965,875		34,125		34,125		20,000,000				380,505	12/01/2032	1FM
05357H-AL-4	AVENTURA MALL TR 2013-AVM CL D 144A		06/01/2020	SCHEDULED REDEMPTION		13,000,000	13,000,000	12,587,432	12,865,571		134,429		134,429		13,000,000				247,328	12/01/2032	1FM
053611-AF-6	AVERY DENNISON CORP SR NT		04/15/2020	MATURED		5,000,000	5,000,000	4,996,550	4,999,873		127		127		5,000,000				134,375	04/15/2020	2FE
P0005#-AA-2	AXIA PWR SA SR SEC	D	05/20/2020	SCHEDULED REDEMPTION		5,536	5,536	5,481	5,486		50		50		5,536				256	05/20/2024	3PL
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		06/01/2020	SCHEDULED REDEMPTION		976,190	976,190	985,909	979,748		(3,558)		(3,558)		976,190				18,624	05/01/2048	1FE
05605G-AA-0	B2R MTG TR 2015-2 CL A		06/01/2020	SCHEDULED REDEMPTION		719,438	719,438	719,433	719,437		1		1		719,438				21,123	11/01/2048	1FE
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		06/01/2020	SCHEDULED REDEMPTION		122,733	122,733	122,733	122,733						122,733				1,601	03/01/2021	1FE
05523R-AB-3	BAE SYSTEMS PLC SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		248,885	240,000	250,419			(472)		(472)		249,947		(1,062)	(1,062)	2,533	10/11/2021	2FE
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A	D	06/24/2020	VARIOUS		543,460	500,000	496,480			58		58		496,538		46,922	46,922	3,306	04/15/2030	2FE

SCHEDULE D - PART 4

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

1 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
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		06/01/2020	SCHDLD REDM/PRIN LOSS		63,245	85,162	72,141	56,982		6,263		6,263		63,245				2,441	04/01/2037	3FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		06/01/2020	SCHEDULED REDEMPTION		940	940	946	942		(2)		(2)		940				21	09/01/2034	1FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		06/01/2020	SCHDLD REDM/PRIN LOSS		10,966	21,357	20,671	10,796		170		170		10,966				580	03/01/2036	3FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		06/01/2020	SCHEDULED REDEMPTION		85,501	85,501	82,273	84,065		1,436		1,436		85,501				2,299	10/01/2033	1FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		06/01/2020	SCHDLD REDM/PRIN LOSS		168,580	195,295	178,726	167,949		631		631		168,580				5,210	03/01/2036	3FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		06/01/2020	SCHDLD REDM/PRIN LOSS		166,963	179,338	167,931	161,568		5,395		5,395		166,963				4,875	10/01/2035	3FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		06/01/2020	SCHEDULED REDEMPTION		15,445	15,445	14,142	14,892		553		553		15,445				335	05/01/2034	1FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		06/01/2020	SCHEDULED REDEMPTION		71,065	71,065	62,359	65,533		5,532		5,532		71,065				1,542	05/01/2034	1FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		06/01/2020	SCHEDULED REDEMPTION		112,687	112,687	100,644	104,742		7,945		7,945		112,687				2,448	06/01/2034	1FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		06/01/2020	SCHEDULED REDEMPTION		95,512	95,512	93,652	94,423		1,089		1,089		95,512				1,616	12/01/2034	1FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		06/01/2020	SCHEDULED REDEMPTION		26,046	26,046	23,246	24,243		1,803		1,803		26,046				461	02/01/2035	1FM
05971K-AF-6	BANCO SANTANDER SA SR NT	D	06/29/2020	CREDIT SUISSE SEC LLC		213,724	200,000	200,000							200,000		13,724	13,724	640	05/28/2030	1FE
06051G-HC-6	BANK OF AMERICA CORP SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		454,427	435,000	455,075			(478)		(478)		454,597		(170)	(170)	6,933	12/20/2023	1FE
06051G-HD-4	BANK OF AMERICA CORP SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		387,167	350,000	382,301			(491)		(491)		381,809		5,357	5,357	6,349	12/20/2028	1FE
06051G-HG-7	BANK OF AMERICA CORP SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		296,579	260,000	294,606			(252)		(252)		294,355		2,225	2,225	3,326	03/05/2029	1FE
06051G-GA-1	BANK OF AMERICA CORP SR NT10/21/16		06/29/2020	MORGAN STANLEY CPTL		1,267,913	1,155,000	1,267,520			(1,027)		(1,027)		1,266,493		1,420	1,420	7,294	10/21/2027	1FE
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		06/30/2020	BNP PARIBAS SEC CORP		1,145,980	1,000,000	1,089,570	1,088,260		(5,960)		(5,960)		1,082,300		63,680	63,680	29,514	10/22/2026	2FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		06/01/2020	SCHEDULED REDEMPTION		4,373	4,373	4,416	4,376		(3)		(3)		4,373				80	01/01/2035	1FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		06/01/2020	SCHEDULED REDEMPTION		80,718	80,718	79,104	79,974		744		744		80,718				2,119	03/01/2035	2FM
06367W-HH-9	BANK OF MONTREAL SR NT SER E	A	06/29/2020	MORGAN STANLEY CPTL		296,373	275,000	295,421			(334)		(334)		295,088		1,285	1,285	3,680	02/05/2024	1FE
06406R-AJ-6	BANK OF NY MELLON CORP SR NT 08/13/18		06/29/2020	MORGAN STANLEY CPTL		475,473	440,000	482,382			(811)		(811)		481,571		(6,098)	(6,098)	5,903	08/11/2023	1FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		06/01/2020	SCHEDULED REDEMPTION		845,911	845,911	828,927	842,001		3,910		3,910		845,911				18,405	10/01/2035	1FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		06/01/2020	SCHEDULED REDEMPTION		54,959	54,959	55,577	55,036		(77)		(77)		54,959				1,140	10/01/2033	1FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		06/01/2020	SCHEDULED REDEMPTION		2,271	2,271	2,304	2,271						2,271				40	01/01/2034	1FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		06/01/2020	SCHEDULED REDEMPTION		2,387	2,387	2,376	2,386		0		0		2,387				42	01/01/2034	1FM
075887-BT-5	BECTON DICKINSON AND CO SR NT		06/29/2020	MORGAN STANLEY CPTL		113,311	110,000	114,265			(130)		(130)		114,135		(824)	(824)	221	06/06/2022	2FE
075887-BW-8	BECTON DICKINSON AND CO SR NT		06/29/2020	MORGAN STANLEY CPTL		119,764	108,000	120,810	107,221		(105)		(105)		120,705		(940)	(940)	278	06/06/2027	2FE
081331-AB-6	BELVOIR LAND LLC NT SER A-1		06/15/2020	SCHEDULED REDEMPTION		479,448	479,448	535,199	509,963		(30,514)		(30,514)		479,448				12,058	12/15/2025	1FE
081437-AM-7	BEMIS CO INC CO GUARNT 144A		04/23/2020	EXCHANGE		9,988,529	10,000,000	9,982,196	9,986,218		2,311		2,311		9,988,529				235,000	10/15/2021	2FE
081437-AP-0	BEMIS CO INC CO GUARNT 144A		04/23/2020	EXCHANGE		14,000,268	14,110,000	13,987,332	13,995,551		4,717		4,717		14,000,268				264,876	09/15/2026	2FE
084659-AF-8	BERKSHIRE HATHAWAY ENERG SR NT		06/29/2020	MORGAN STANLEY CPTL		12,520	10,000	12,336			(4)		(4)		12,332		187	187	188	02/01/2045	1FE
59562V-AR-8	BERKSHIRE HATHAWAY ENERG SR NT		06/29/2020	MORGAN STANLEY CPTL		76,874	55,000	73,855			(48)		(48)		73,808		3,066	3,066	1,053	09/15/2037	1FE
08516*-AA-8	BERLIN STATION SR NT SER A		04/30/2020	SCHEDULED REDEMPTION		187,500	187,500	187,500	187,500						187,500				6,563	09/30/2031	4PL
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PASS-THRU		06/15/2020	SCHEDULED REDEMPTION		240,777	240,777	240,777	240,777						240,777				3,946	08/15/2035	1PL
09062X-AH-6	BIOGEN INC SR NT		06/25/2020	BNP PARIBAS SEC CORP		756,405	750,000	749,798			3		3		749,800		6,605	6,605	2,766	05/01/2030	2FE
09143#-AA-3	BISHOP HILL ENERGY LLC		06/30/2020	TRADE ADJUSTMENT		(83,112)	(206,775)	(206,775)			393		393		(206,383)		(393)	(393)	123,664	06/30/2037	2PL
09247X-AR-2	BLACKROCK INC SR NT		05/26/2020	ROYAL BANK OF CANADA		254,158	250,000	249,110			5		5		249,115		5,043	5,043	290	01/28/2031	1FE
09659W-2F-0	BNP PARIBAS SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		1,211,175	1,050,000	1,199,667	1,045,010		(1,008)		(1,008)		1,198,658		12,517	12,517	17,582	08/14/2028	1FE
097023-CU-7	BOEING CO SR NT		05/20/2020	MORGAN STANLEY CPTL		5,087,950	5,000,000	5,000,000							5,000,000		87,950	87,950	12,600	05/01/2027	2FE
097023-CW-3	BOEING CO SR NT		05/07/2020	VARIOUS		1,019,643	1,000,000	1,000,000							1,000,000		19,643	19,643	363	05/01/2050	2FE
097023-CY-9	BOEING CO SR NT		05/27/2020	VARIOUS		8,301,750	8,000,000	8,000,000							8,000,000		301,750	301,750	23,604	05/01/2030	2FE
09857L-AP-3	BOOKING HLDGS INC SR NT		04/13/2020	JANE STREET EXECUTION		680,862	650,000	649,883			0		0		649,883		30,979	30,979	148	04/13/2025	1FE
10112R-BA-1	BOSTON PROPERTIES LP CO GUARNT		04/27/2020	U.S. BANCORP		619,592	550,000	548,026	548,200		54		54		548,255		71,337	71,337	10,175	12/01/2028	2FE
101137-AU-1	BOSTON SCIENTIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		89,056	70,000	88,846			(25)		(25)		88,821		235	235	1,097	03/01/2049	2FE
101137-AV-9	BOSTON SCIENTIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		270,843	250,000	268,517			(296)		(296)		268,222		2,621	2,621	2,875	03/01/2024	2FE
101137-AW-7	BOSTON SCIENTIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		186,250	165,000	187,527			(232)		(232)		187,295		(1,045)	(1,045)	2,063	03/01/2026	2FE
101137-AX-5	BOSTON SCIENTIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		153,645	135,000	153,273			(116)		(116)		153,157		488	488	1,800	03/01/2029	2FE
10240*-AA-7	BOWIE ACQ SR NT		06/30/2020	SCHEDULED REDEMPTION		966,354	966,354	966,354	966,354						966,354				20,519	09/30/2038	2PL
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	C	06/29/2020	MORGAN STANLEY CPTL		608,958	525,000	609,453	525,000		(563)		(563)		608,890		68	68	3,396	11/06/2028	1FE
05565Q-DN-5	BP CAPITAL MARKETS PLC CO GUARNT	D	06/29/2020	MORGAN STANLEY CPTL		1,238,553	1,140,000	1,248,152			(848)		(848)		1,247,304		(8,751)	(8,751)	10,591	09/19/2027	1FE
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A		06/30/2020	SCHEDULED REDEMPTION		183,333	183,333	183,333	183,333						183,333					06/30/2024	1
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	06/15/2020	SCHEDULED REDEMPTION		2,903	2,903	2,903	2,903						2,903				49	06/15/2029	2FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	06/20/2020	SCHEDULED REDEMPTION		5,911	5,911	5,911	5,911						5,911				137	06/20/2024	1FE
11134L-AR-0	BROADCOM CRP / CAYMN FI CO GUARNT	C	05/05/2020	CREDIT SUISSE SEC LLC		4,957,850	5,000,000	4,971,682	4,976,277		900		900		4,977,177		(19,327)	(19,327)	141,944	01/15/2028	2FE
11135F-AH-4	BROADCOM INC CO GUARNT 144A	C	06/18/2020	GOLDMAN, SACHS & CO		520,250	450,000	447,998			32		32		448,029		72,220	72,220	4,563	04/15/2030	2FE
12189L-AS-0	BURLINGTN NORTH SANTA FE SR NT		06/29/2020	MORGAN STANLEY CPTL		13,459	10,000	12,912			(5)		(5)		12,907		552	552	123	04/01/2044	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
12189L-AW-1	BURLINGTN NORTH SANTA FE SR NT		06/29/2020	MORGAN STANLEY CPTL		380,572	310,000	371,707			(106)		(106)		371,601		8,971	8,971	3,216	04/01/2045	1FE
12189L-BC-4	BURLINGTN NORTH SANTA FE SR NT		06/29/2020	MORGAN STANLEY CPTL		86,562	70,000	85,077			(22)		(22)		85,055		1,507	1,507	1,544	06/15/2048	1FE
12189L-BD-2	BURLINGTN NORTH SANTA FE SR NT		06/29/2020	MORGAN STANLEY CPTL		93,985	75,000	90,850			(22)		(22)		90,828		3,157	3,157	1,695	12/15/2048	1FE
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR NT		06/29/2020	MORGAN STANLEY CPTL		277,196	190,000	265,002		0	356		356		265,357		11,839	11,839	446,025	05/01/2037	1FE
134011-AA-3	CAMP PENDLETON/QUANT 2003A-1 144A MBIA		04/01/2020	CALLED @ 100.000		100,000	100,000	100,000	100,000						100,000				2,969	10/01/2043	2
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		06/15/2020	SCHEDULED REDEMPTION		1,551	1,551	1,551							1,551				5	01/15/2052	1Z
140420-NB-2	CAPITAL ONE BANK USA NA SUB		05/12/2020	TORONTO DOMINION		3,259,904	3,200,000	3,005,344	3,125,655		8,315		8,315		3,133,970		125,934	125,934	80,700	02/15/2023	2FE
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR NT		05/20/2020	J P MORGAN SEC INC		5,122,250	5,000,000	4,987,700	4,993,244		482		482		4,993,726		128,525	128,525	127,556	02/05/2025	2FE
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR NT		05/14/2020	SMBC NIKKO		5,010,050	5,000,000	4,854,850	4,865,633		5,376		5,376		4,871,009		139,041	139,041	152,000	01/31/2028	2FE
14149Y-AT-5	CARDINAL HEALTH INC SR NT		06/22/2020	CALLED @ 102.016		20,403,200	20,000,000	19,900,200	19,988,355		5,724		5,724		19,994,079		5,921	5,921	883,686	12/15/2020	2FE
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		06/15/2020	SCHEDULED REDEMPTION		95,669	95,669	95,669	95,669						95,669				2,110	03/15/2044	1
14448C-AA-2	CARRIER GLBL CORP CO GUARNT 144A		06/18/2020	J P MORGAN SEC INC		1,503,105	1,500,000	1,506,128			(173)		(173)		1,505,955		(2,850)	(2,850)	13,043	02/15/2030	2FE
14448C-AC-8	CARRIER GLBL CORP CO GUARNT 144A		05/13/2020	BNP PARIBAS SEC CORP		170,274	200,000	199,992			0		0		199,992		(29,718)	(29,718)	1,550	04/05/2050	2FE
14913Q-2N-8	CATERPILLAR FINL SVC SR NT 09/07/18		06/29/2020	MORGAN STANLEY CPTL		215,487	210,000	216,780			(332)		(332)		216,448		(961)	(961)	2,095	09/07/2021	1FE
14913Q-2T-5	CATERPILLAR FINL SVC SR NT 02/26/19		06/29/2020	MORGAN STANLEY CPTL		889,799	860,000	894,030			(1,207)		(1,207)		892,823		(3,024)	(3,024)	8,809	02/26/2022	1FE
149123-CE-9	CATERPILLAR INC SR NT		06/29/2020	MORGAN STANLEY CPTL		668,477	480,000	629,652			(94)		(94)		629,558		38,919	38,919	2,913	05/15/2064	1FE
124857-AE-3	CBS CORP CO GUARNT		05/04/2020	CALLED @ 103.019		10,301,900	10,000,000	10,019,120	10,002,484		(776)		(776)		10,001,707		(1,707)	(1,707)	611,261	02/15/2021	2FE
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	06/10/2020	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				12,016	07/10/2022	1FE
14986W-AA-6	CE OAXACA II SR SEC 144A	D	06/30/2020	SCHEDULED REDEMPTION		192,000	192,000	192,000	192,000						192,000				6,960	12/31/2031	2FE
15103J-AA-0	CELEO REDES OPERACION CL SR SEC 144A	D	06/22/2020	SCHEDULED REDEMPTION		54,345	54,345	54,340	54,340		5		5		54,345				1,413	06/22/2047	2FE
15135B-AQ-4	CENTENE CORP SR NT 144A		05/08/2020	EXCHANGE		3,967,894	4,000,000	3,966,400	3,966,644		1,250		1,250		3,967,894				71,778	12/15/2027	3FE
15135B-AS-0	CENTENE CORP SR NT 144A		05/08/2020	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				97,639	12/15/2029	3FE
15135B-AU-5	CENTENE CORP SR NT 144A		05/08/2020	EXCHANGE		7,000,000	7,000,000	7,000,000							7,000,000				55,781	02/15/2030	3FE
15502#-AA-5	CENTRAL PORT LLC SECURED		06/30/2020	SCHEDULED REDEMPTION		600,000	600,000	600,000	600,000						600,000					11/05/2029	3
808513-AX-3	CHARLES SCHWAB CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		762,352	675,000	767,259			(1,113)		(1,113)		766,146		(3,794)	(3,794)	2,888	05/21/2025	1FE
161546-FH-4	CHASE FNDG MORT LOAN SER 2003-03 CL 1M1		04/01/2020	SCHEDULED REDEMPTION		43,797	43,797	43,796	43,796		1		1		43,797				858	09/01/2032	1FM
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		06/01/2020	SCHEDULED REDEMPTION		293,200	293,200	286,748	291,862		1,338		1,338		293,200				7,117	02/02/2035	1FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		06/01/2020	SCHEDULED REDEMPTION		36,649	36,649	35,801	34,525		2,123		2,123		36,649				948	08/01/2034	6FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		05/01/2020	SCHEDULED REDEMPTION		23,795	23,795	23,794	23,731		64		64		23,795				589	01/01/2033	1FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		06/01/2020	SCHEDULED REDEMPTION		299,344	299,344	299,327	299,337		6		6		299,344				7,537	11/01/2033	1FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		06/01/2020	SCHEDULED REDEMPTION		18,806	18,806	18,442	18,642		164		164		18,806				479	05/01/2035	1FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		06/01/2020	SCHEDULED REDEMPTION		639,428	639,428	594,615	620,031		19,396		19,396		639,428				16,577	10/01/2035	1FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,502,523	1,502,523	1,521,539	1,520,872		(18,349)		(18,349)		1,502,523				24,780	03/01/2050	1FM
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		300,861	300,861	302,694	302,552		(1,691)		(1,691)		300,861				5,572	04/01/2049	1FM
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		2,256,247	2,256,247	2,273,169	2,272,776		(16,529)		(16,529)		2,256,247				37,807	07/01/2049	1FM
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,002,869	1,002,869	1,015,249	1,014,285		(11,415)		(11,415)		1,002,869				18,572	04/01/2049	1FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		5,108,483	5,108,483	5,165,954	5,175,507		(67,024)		(67,024)		5,108,483				85,600	07/01/2049	1FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		06/01/2020	SCHEDULED REDEMPTION		45,226	45,276	42,867	40,997		4,229		4,229		45,226				1,183	02/01/2035	1FM
16412X-AD-7	CHENIERE CORP CHRISTI HD SR SEC		04/21/2020	J P MORGAN SEC INC		2,110,000	2,000,000	2,302,040	2,297,784		(21,980)		(21,980)		2,275,804		(165,804)	(165,804)	43,944	06/30/2024	2FE
166764-BT-6	CHEVRON CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		262,417	245,000	264,674			(318)		(318)		264,356		(1,939)	(1,939)	2,325	03/03/2024	1FE
125509-BM-0	CIGNA CORP SR NT		06/15/2020	MATURED		5,000,000	5,000,000	4,973,700	4,998,497		1,503		1,503		5,000,000				128,125	06/15/2020	2FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		06/01/2020	SCHEDULED REDEMPTION		5,693,564	5,693,564	5,770,072	5,766,063		(72,499)		(72,499)		5,693,564				92,443	08/01/2049	1FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,155,383	3,155,383	3,202,714	3,202,248		(46,865)		(46,865)		3,155,383				27,162	10/01/2049	1FE
17325F-AV-0	CITIBANK NA SR NT		06/29/2020	MORGAN STANLEY CPTL		338,534	335,000	340,365			(471)		(471)		339,894		(1,360)	(1,360)	3,888	02/19/2022	1FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		06/01/2020	SCHEDULED REDEMPTION		24,218	24,218	24,218	24,218						24,218				658	04/01/2035	1FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		06/01/2020	SCHEDULED REDEMPTION		489,904	489,904	473,131	482,282		7,622		7,622		489,904				13,320	07/01/2035	1FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		06/01/2020	SCHEDULED REDEMPTION		319,309	319,309	301,490	310,488		8,821		8,821		319,309				6,719	07/01/2035	1FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		06/01/2020	SCHEDULED REDEMPTION		207,053	207,053	200,332	204,280		2,773		2,773		207,053				5,607	02/01/2036	1FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		06/01/2020	SCHDLD REDM/PRIN LOSS		190,113	263,295	252,866	186,896		3,218		3,218		190,113				6,766	04/01/2036	3FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		06/01/2020	SCHEDULED REDEMPTION		730,101	730,101	735,349	732,075		(1,974)		(1,974)		730,101				19,609	10/01/2036	3FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		06/01/2020	SCHDLD REDM/PRIN LOSS		314,623	348,761	309,282	289,301		25,322		25,322		314,623				9,536	12/01/2035	1FM
172967-LU-3	CITIGRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		349,042	305,000	337,039			(83)		(83)		336,956		12,086	12,086	5,158	01/24/2039	1FE
172967-LD-1	CITIGRP INC SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		50,378	45,000	49,561			(39)		(39)		49,522		855	855	831	01/10/2028	2FE
172967-LS-8	CITIGRP INC SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		763,325	695,000	753,316			(445)		(445)		752,871		10,454	10,454	4,349	10/27/2028	1FE
172967-BL-4	CITIGRP INC SUB		06/29/2020	MORGAN STANLEY CPTL		143,077	105,000	139,565			(144)		(144)		139,420		3,657	3,657	3,787	06/15/2032	2FE
172967-JC-6	CITIGRP INC SUB		06/29/2020	MORGAN STANLEY CPTL		56,519	50,000	55,890			(52)		(52)		55,838		681	681	245	11/20/2026	2FE

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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
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		06/01/2020	SCHDLD REDM/PRIN LOSS		56,676	71,902	42,764	28,366		28,310		28,310		56,676				1,373	09/01/2037	1FM
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		06/01/2020	SCHDLD REDM/PRIN LOSS		124,821	144,966	112,024	81,150		43,670		43,670		124,821				4,111	05/01/2037	1FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		06/01/2020	SCHDLD REDM/PRIN LOSS		444,297	468,082	397,870	430,612		13,685		13,685		444,297				13,435	01/01/2037	4FM
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		06/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				930	06/20/2048	2FE
18469P-A#-7	CLEARBRIDGE ENERGY MLP OPPTY SER C SR NT		04/01/2020	TRADE ADJUSTMENT		257,898	200	200	200						200				384,117	02/07/2025	1FE
125634-AG-0	CLI FUNDING LLC 2013-1A CL NOTE 144A		06/18/2020	SCHEDULED REDEMPTION		250,000	250,000	249,963	249,986		14		14		250,000				3,341	03/18/2028	1FE
125634-AN-5	CLI FUNDING LLC 2014-1A CL A 144A		06/18/2020	SCHEDULED REDEMPTION		193,068	193,068	189,289	193,029		3,754		3,754		193,068				2,426	06/18/2029	1FE
125634-AQ-8	CLI FUNDING LLC 2014-2A CL A 144A		06/18/2020	SCHEDULED REDEMPTION		108,660	108,660	97,896			10,764		10,764		108,660				756	10/18/2029	1FE
12563L-AE-7	CLI FUNDING LLC 2017-1A CL A 144A		06/18/2020	SCHEDULED REDEMPTION		311,024	311,024	307,102	307,543		3,481		3,481		311,024				5,314	05/18/2042	1FE
12563L-AJ-6	CLI FUNDING LLC 2018-1A CL A 144A		06/18/2020	SCHEDULED REDEMPTION		162,759	162,759	162,355	162,410		349		349		162,759				3,099	04/18/2043	1FE
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		06/18/2020	SCHEDULED REDEMPTION		386,940	386,940	386,936	386,937		3		3		386,940				6,793	05/18/2044	1FE
189054-AX-7	CLOROX CO SR NT		06/22/2020	BANK OF AMERICA NA		605,100	600,000	594,654			62		62		594,716		10,384	10,384	1,380	05/15/2030	2FE
12572Q-AH-8	CME GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		1,007,888	750,000	1,003,810			(397)		(397)		1,003,413		4,474	4,474	16,946	06/15/2048	1FE
M2512*-AB-9	COCA COLA ICECEK SER B SR NT	D	05/30/2020	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				327,250	05/30/2020	4
21987B-AR-9	CODELCO INC SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		173,890	160,000	171,864			(21)		(21)		171,843		2,046	2,046	3,098	07/17/2042	1FE
21987B-AU-2	CODELCO INC SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		147,049	125,000	146,327			(33)		(33)		146,294		755	755	965	11/04/2044	1FE
21987B-AW-8	CODELCO INC SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		159,609	150,000	159,703			(75)		(75)		159,627		(18)	(18)	2,266	08/01/2027	1FE
21987B-AY-4	CODELCO INC SR NT 144A	D	06/29/2020	MORGAN STANLEY CPTL		128,508	115,000	127,527			(15)		(15)		127,511		996	996	2,040	02/05/2049	1FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		04/25/2020	SCHEDULED REDEMPTION		98,948	98,948	100,374	100,122		(1,174)		(1,174)		98,948				2,581	04/25/2047	2FE
20030N-AF-8	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		241,004	170,000	240,315			(239)		(239)		240,076		928	928	5,229	06/15/2035	1FE
20030N-BM-2	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		426,377	350,000	425,414			(285)		(285)		425,128		1,249	1,249	5,553	08/15/2034	1FE
20030N-BQ-3	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		51,452	40,000	50,491			(17)		(17)		50,474		978	978	695	08/15/2045	1FE
20030N-CA-7	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		55,359	50,000	54,828			(36)		(36)		54,792		566	566	595	02/15/2028	1FE
20030N-CC-3	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		457,526	385,000	452,188			(100)		(100)		452,088		5,438	5,438	2,547	11/01/2047	1FE
20030N-CL-3	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		427,241	340,000	426,304	406,899		(229)		(229)		426,075		1,166	1,166	3,302	10/15/2038	1FE
20030N-CM-1	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		1,418,028	1,070,000	1,404,938	1,317,913		(471)		(471)		1,404,467		13,562	13,562	10,617	10/15/2048	1FE
20030N-CN-9	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		154,177	110,000	153,800	113,493		(37)		(37)		153,763		414	414	1,150	10/15/2058	1FE
20030N-CS-8	COMCAST CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		324,615	285,000	327,508	284,704		(472)		(472)		327,035		(2,420)	(2,420)	2,377	10/15/2025	1FE
20030N-AX-9	COMCAST CORP NT		06/29/2020	MORGAN STANLEY CPTL		51,529	35,000	51,200			(42)		(42)		51,158		370	370	286	05/15/2038	1FE
20030N-BS-9	COMCAST CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		143,486	130,000	145,067	129,841		(156)		(156)		144,911		(1,425)	(1,425)	1,365	03/01/2026	1FE
20030N-CJ-8	COMCAST CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		446,314	380,000	442,163			(173)		(173)		441,990		4,324	4,324	4,940	03/01/2038	1FE
209111-FD-0	CON EDISON CO OF NY INC SR NT		06/29/2020	MORGAN STANLEY CPTL		6,079	5,000	6,055			(2)		(2)		6,053		26	26	66	03/15/2044	1FE
209111-FN-8	CON EDISON CO OF NY INC SR NT SER C		06/29/2020	MORGAN STANLEY CPTL		5,755	5,000	5,689			(1)		(1)		5,689		66	66	26	11/15/2057	1FE
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS SR SEC	D	06/15/2020	SCHEDULED REDEMPTION		14,648	14,648	14,648	14,648						14,648				400	05/28/2047	2PL
20605P-AK-7	CONCHO RES INC CO GUARNT		04/09/2020	MARKETAXESS		337,306	350,000	348,810	348,955		29		29		348,984		(11,679)	(11,679)	9,992	08/15/2028	2FE
209111-FG-3	CONSOLIDATED EDISON CO O SR NT		06/29/2020	MORGAN STANLEY CPTL		6,143	5,000	6,203	4,995		(2)		(2)		6,201		(58)	(58)	19	12/01/2045	2FE
210518-CZ-7	CONSUMERS ENERGY CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		1,677,915	1,500,000	1,654,101			(255)		(255)		1,653,847		24,068	24,068	18,417	08/15/2046	1FE
210805-CY-1	CONTINENTAL AIRLINES P-T CERT 00-1 CL A1		05/01/2020	SCHEDULED REDEMPTION		1,403,686	1,403,686	1,403,686	1,403,636		50		50		1,403,686				56,484	11/01/2020	2FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	06/15/2020	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				17,857	06/15/2022	1FE
210795-QB-9	CONTL AIRLINES 2012-2 A PTC SER 2-A		04/29/2020	SCHEDULED REDEMPTION		124,503	124,503	124,503	124,503						124,503				2,490	10/29/2024	2FE
21988V-AA-1	CORP LINDLEY SA NT 144A	D	05/23/2020	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,505,000	1,501,132		(1,132)		(1,132)		1,500,000				50,625	11/23/2021	2FE
22160K-AL-9	COSTCO WHOLESALE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		1,157,947	1,075,000	1,166,289			(1,401)		(1,401)		1,164,888		(6,941)	(6,941)	3,531	05/18/2024	1FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		06/01/2020	SCHDLD REDM/PRIN LOSS		327,877	325,684	258,957	210,306		117,571		117,571		327,877				9,248	08/01/2037	1FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		06/25/2020	SCHEDULED REDEMPTION		42,940	42,940	39,129	40,179		2,761		2,761		42,940				413	08/25/2034	1FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		06/01/2020	SCHDLD REDM/PRIN LOSS		38,551	38,293	24,952	35,266		3,285		3,285		38,551				1,087	08/01/2037	4FM
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		06/01/2020	SCHDLD REDM/PRIN LOSS		99,480	110,559	83,020	37,978		61,502		61,502		99,480				3,459	02/01/2037	1FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		06/01/2020	SCHEDULED REDEMPTION		245,679	245,679	245,677	245,679		0		0		245,679				5,543	05/01/2035	1FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		06/25/2020	SCHEDULED REDEMPTION		28,670	28,670	25,427	26,282		2,389		2,389		28,670				251	02/25/2035	1FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		06/01/2020	SCHEDULED REDEMPTION		9,010	9,010	8,842	8,974		35		35		9,010				184	05/01/2034	1FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		06/01/2020	SCHEDULED REDEMPTION		24,383	24,383	23,164	23,506		877		877		24,383				393	11/01/2034	1FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		06/01/2020	SCHEDULED REDEMPTION		219,062	219,062	210,120	214,517		4,545		4,545		219,062				5,222	05/01/2035	1FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		05/01/2020	SCHDLD REDM/PRIN LOSS		3,240	3,136	1,003			2,236		2,236		3,240				74	06/01/2035	1FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		06/01/2020	SCHDLD REDM/PRIN LOSS		225,018	225,071	206,152	132,774		92,245		92,245		225,018				6,154	09/01/2035	1FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		06/01/2020	SCHDLD REDM/PRIN LOSS		114,014	112,761	102,376	99,746		14,268		14,268		114,014				2,825	11/01/2035	2FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		06/01/2020	SCHEDULED REDEMPTION		733,231	733,231	690,983	689,165		44,066		44,066		733,231				17,795	04/01/2035	1FM
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT	D	06/29/2020	MORGAN STANLEY CPTL		114,632	100,000	113,568			(133)		(133)		113,435		1,197	1,197	923	04/17/2026	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		06/01/2020	VARIOUS		193,531	78,458	71,290	78,508		(50)		(50)		78,458		115,072	115,072	2,136	04/01/2036	4FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		06/25/2020	SCHDLD REDM/PRIN LOSS		252,721	255,312	193,881	191,914		60,808		60,808		252,721				2,060	08/25/2037	1FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		06/01/2020	SCHEDULED REDEMPTION		1,185,593	1,185,593	1,213,936	1,205,728		(20,135)		(20,135)		1,185,593				18,706	03/01/2045	1FM
22546Q-AR-8	CREDIT SUISSE NEW YORK SR NT	D	06/29/2020	MORGAN STANLEY CPTL		246,631	240,000	247,812			(343)		(343)		247,469		(838)	(838)	1,240	10/29/2021	1FE
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		06/01/2020	SCHEDULED REDEMPTION		426,898	426,898	407,577	424,757		2,141		2,141		426,898				15,863	03/01/2035	1FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		06/01/2020	SCHEDULED REDEMPTION		45,028	45,028	40,236	43,219		1,809		1,809		45,028				1,341	12/01/2034	1FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		04/27/2020	SCHEDULED REDEMPTION		10,450	10,450	9,693	10,441		10		10		10,450				85	09/25/2037	1FM
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		06/01/2020	SCHEDULED REDEMPTION		907,234	907,234	911,771	910,381		(3,146)		(3,146)		907,234				15,254	08/01/2045	1FM
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		129,924	129,924	129,924	129,924						129,924				3,489	09/30/2038	2FE
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		06/30/2020	SCHEDULED REDEMPTION		224,132	224,132	224,132	224,132						224,132				4,314	03/31/2041	2PL
12725*-AA-7	CTL 2020-03 TR PTC		06/15/2020	SCHEDULED REDEMPTION		90,907	90,907	90,907							90,907				493	03/31/2040	1Z
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		06/15/2020	SCHEDULED REDEMPTION		124,318	124,318	124,318	124,318						124,318				2,393	05/15/2034	1FE
12683@-AA-5	CVS CTL PASS-THRU TR		06/15/2020	SCHEDULED REDEMPTION		41,408	41,408	41,822	41,758		(350)		(350)		41,408				814	01/15/2041	2
96930#-AA-7	CVS CTL PASS-THRU		06/15/2020	SCHEDULED REDEMPTION		66,780	66,780	66,780	66,780						66,780				1,369	01/15/2040	2
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		06/10/2020	SCHEDULED REDEMPTION		146,955	146,955	146,955	146,955						146,955				2,679	11/10/2041	2PL
126650-CW-8	CVS HEALTH CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		393,299	350,000	392,268	375,655		(520)		(520)		391,748		1,550	1,550	3,827	03/25/2025	2FE
126650-CX-6	CVS HEALTH CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		643,767	555,000	633,360	548,361		(562)		(562)		632,798		10,969	10,969	6,364	03/25/2028	2FE
126650-CY-4	CVS HEALTH CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		760,281	620,000	756,045	688,762		(364)		(364)		755,681		4,600	4,600	7,903	03/25/2038	2FE
126650-CZ-1	CVS HEALTH CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		1,499,225	1,155,000	1,479,303	1,171,110		(440)		(440)		1,478,864		20,361	20,361	15,554	03/25/2048	2FE
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		06/20/2020	SCHEDULED REDEMPTION		32,962	32,962	32,962	32,962						32,962				634	01/20/2041	2
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		06/10/2020	SCHEDULED REDEMPTION		139,539	139,539	139,539	139,539						139,539				2,571	10/10/2039	2
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		06/10/2020	SCHEDULED REDEMPTION		176,206	176,206	176,206	176,206						176,206				3,465	08/11/2036	2FE
126650-BQ-2	CVS PASS-THROUGH TR PTC		06/10/2020	SCHEDULED REDEMPTION		21,504	21,504	23,353	22,577		(1,073)		(1,073)		21,504				705	01/10/2030	2FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		06/10/2020	SCHEDULED REDEMPTION		14,679	14,679	15,163	14,898		(219)		(219)		14,679				401	01/10/2026	2FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		06/10/2020	SCHEDULED REDEMPTION		7,821	7,821	9,491	8,702		(882)		(882)		7,821				309	07/10/2031	2FE
12721@-AA-9	CVS ROYAL OAK CTL PTC		06/15/2020	SCHEDULED REDEMPTION		39,897	39,897	39,897	39,897						39,897				791	01/31/2040	2Z
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON SR NTS		05/14/2020	SCHEDULED REDEMPTION		211,170	211,170	211,170	211,170						211,170				4,033	11/14/2034	2PL
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON SR NTS		05/14/2020	SCHEDULED REDEMPTION		347,401	347,401	347,401	347,401						347,401				6,271	11/14/2034	2PL
24618#-AF-7	DELAWARE NORTH SR NT SER 2010		06/30/2020	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				441,000	06/30/2020	2
24703D-BC-4	DELL INT LLC / EMC CORP SR SEC 144A		06/09/2020	DEUTSCHE BANK SEC INC		867,233	750,000	748,215			34		34		748,249		118,984	118,984	7,879	07/15/2027	2FE
24906P-AA-7	DENTSPLY SIRONA INC SR NT		05/22/2020	SEAPORT GLBL HOLDINGS		203,680	200,000	199,576			0		0		199,576		4,104	4,104	18	06/01/2030	2FE
25156P-AC-7	DEUTSCHE TELEKOM INT FIN STEP BD	D	06/29/2020	MORGAN STANLEY CPTL		325,231	210,000	320,423			(586)		(586)		319,837		5,394	5,394	10,004	06/15/2030	2FE
23291K-AH-8	DH EUROPE FINANCE II CO GUARNT		05/07/2020	ROYAL BANK OF CANADA		627,096	600,000	599,418	599,426		18		18		599,444		27,652	27,652	7,973	11/15/2029	2FE
23291K-AG-0	DH EUROPE FINANCE II CO GUARNT SER 5YR		06/29/2020	BARCLAYS CAPITAL INC		367,875	350,000	349,832	349,837		16		16		349,853		18,022	18,022	5,005	11/15/2024	2FE
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SEC 144A		06/01/2020	BARCLAYS CAPITAL INC		79,250	100,000	100,000	100,000						100,000		(20,750)	(20,750)	4,494	08/15/2026	3FE
25278X-AH-2	DIAMONDBACK ENERGY INC CO GUARNT		04/20/2020	VARIOUS		911,875	1,000,000	1,031,136	1,022,981		(1,893)		(1,893)		1,021,088		(109,213)	(109,213)	20,865	05/31/2025	3FE
25278X-AL-3	DIAMONDBACK ENERGY INC CO GUARNT		04/15/2020	VARIOUS		224,375	250,000	249,898	249,899		6		6		249,905		(25,530)	(25,530)	2,605	12/01/2024	2FE
25278X-AM-1	DIAMONDBACK ENERGY INC CO GUARNT		04/17/2020	VARIOUS		346,000	400,000	399,432	399,437		22		22		399,459		(53,459)	(53,459)	4,830	12/01/2026	2FE
25466A-AD-3	DISCOVER BANK SR NT		05/12/2020	VARIOUS		13,351,548	12,702,000	12,599,669	12,659,543		4,059		4,059		12,663,602		687,946	687,946	409,004	08/08/2023	2FE
25466A-AJ-0	DISCOVER BANK SR NT		05/20/2020	WELLS FARGO BANK, N.A.		20,099,900	20,000,000	19,978,200	19,984,848		806		806		19,985,653		114,247	114,247	563,500	07/27/2026	2FE
25466A-AP-6	DISCOVER BANK SR NT SER BKNT		05/12/2020	BANK OF AMERICA NA		1,247,088	1,200,000	1,198,200	1,198,390		56		56		1,198,446		48,642	48,642	37,355	09/13/2028	2FE
25470D-AF-6	DISCOVERY COMMS CO GUARNT		05/18/2020	TENDER @ 103.994		10,399,400	10,000,000	9,916,700	9,977,626		3,464		3,464		9,981,090		418,310	418,310	167,750	05/15/2022	2FE
25470D-BA-6	DISCOVERY COMMS CO GUARNT		05/18/2020	TENDER @ 104.205		2,151,833	2,065,000	2,044,740	2,049,233		2,350		2,350		2,051,583		100,250	100,250	30,717	06/15/2022	2FE
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		04/25/2020	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,073		490		490		89,563				1,844	07/25/2047	2FE
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A		04/25/2020	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				193	07/25/2047	2FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		04/25/2020	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,058		(58)		(58)		55,000				1,190	07/25/2048	2FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		04/25/2020	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				238	10/25/2049	2FE
260003-AP-3	DOVER CORP SR NT		05/15/2020	VARIOUS		2,469,941	2,375,000	2,393,310	2,393,080		(602)		(602)		2,392,479		77,463	77,463	37,631	11/04/2029	2FE
23330Q-AB-1	DP WORLD LTD SR NT 144A	D	05/18/2020	MATURED		10,000,000	10,000,000	9,983,500	9,998,650		1,350		1,350		10,000,000				162,500	05/18/2020	2FE
233293-AP-4	DPL INC SR NT 144A		04/23/2020	EXCHANGE		199,721	200,000	199,696	199,713		8		8		199,721				4,543	04/15/2029	3FE
26138E-AU-3	DR PEPPER SNAPPLE GRP CO GUARNT		04/28/2020	MORGAN STANLEY CPTL		15,200,400	15,000,000	14,951,400	14,966,048		1,526		1,526		14,967,575		232,825	232,825	238,000	09/15/2026	2FE
26208L-AA-6	DRIVEN BRANDS FDG, LLC 2015-1A 144A		04/20/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				978	07/20/2045	2FE
26208L-AB-4	DRIVEN BRANDS FND 2016-1A CL A2 144A		04/20/2020	SCHEDULED REDEMPTION		25,000	25,000	24,905	24,954		46		46		25,000				766	07/20/2046	2FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		04/20/2020	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				551	04/20/2049	2FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		04/20/2020	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,271		(21)		(21)		16,250				323	10/20/2049	2FE
26224H-AA-5	DRUG ROYALTY III LP 1 2016-1A CL A 144A		04/15/2020	SCHEDULED REDEMPTION		318,718	318,718	318,714	318,717		1		1		318,718				3,170	04/15/2027	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
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		04/15/2020	SCHEDULED REDEMPTION		133,849	133,849	133,827	133,840		9		9		133,849				2,409	04/15/2027	2FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		04/15/2020	SCHEDULED REDEMPTION		828,960	828,960	828,826	828,867		93		93		828,960				17,698	10/15/2031	2FE
23338V-AH-9	DTE ELEC CO GENL REF MORT SER A		06/29/2020	MORGAN STANLEY CPTL		924,623	750,000	921,396			(254)		(254)		921,141		3,481	3,481	3,881	05/15/2048	1FE
233331-AY-3	DTE ENERGY CO SR NT		05/11/2020	MARKETAXESS		1,217,724	1,200,000	1,223,844	1,223,011		(1,151)		(1,151)		1,221,859		(4,135)	(4,135)	21,090	10/01/2026	2FE
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		109,645	75,000	107,642			(86)		(86)		107,557		2,088	2,088	958	04/15/2038	1FE
26442C-AM-6	DUKE ENERGY CAROLINAS 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		184,140	150,000	183,572			(72)		(72)		183,500		640	640	3,471	12/15/2041	1FE
26442C-AP-9	DUKE ENERGY CAROLINAS 1ST REF MORT		06/29/2020	MORGAN STANLEY CPTL		298,727	255,000	294,787			(69)		(69)		294,718		4,009	4,009	797	06/01/2045	1FE
264399-DK-9	DUKE ENERGY CAROLINAS CO GUARNT SER A		06/29/2020	MORGAN STANLEY CPTL		45,342	35,000	44,950			(65)		(65)		44,884		458	458	175	12/01/2028	1FE
26442C-AA-2	DUKE ENERGY CAROLINAS SR NT		06/29/2020	MORGAN STANLEY CPTL		107,488	76,000	106,280			(84)		(84)		106,196		1,293	1,293	386	06/01/2037	1FE
26441C-AS-4	DUKE ENERGY CORP SR NT		05/18/2020	GOLDMAN, SACHS & CO		1,054,060	1,000,000	1,006,730	1,006,492		(347)		(347)		1,006,145		47,915	47,915	19,065	09/01/2026	2FE
26441C-AY-1	DUKE ENERGY CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		11,571	10,000	11,239			(2)		(2)		11,237		333	333	149	08/15/2047	2FE
341099-CH-0	DUKE ENERGY FLORIDA LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		589,522	405,000	582,360			(478)		(478)		581,883		7,639	7,639	7,572	09/15/2037	1FE
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		68,151	45,000	67,676			(59)		(59)		67,617		534	534	1,568	06/15/2038	1FE
263901-AF-7	DUKE ENERGY INDIANA INC 1ST MTG SER WWW		06/29/2020	MORGAN STANLEY CPTL		112,263	85,000	111,251	84,658		(50)		(50)		111,202		1,061	1,061	1,921	07/15/2043	1FE
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		171,930	115,000	170,568			(142)		(142)		170,426		1,504	1,504	2,759	08/15/2038	1FE
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		125,830	85,000	124,783			(95)		(95)		124,688		1,142	1,142	1,371	04/01/2039	1FE
144141-DD-7	DUKE ENERGY PROGRESS INC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		6,031	5,000	5,908			(2)		(2)		5,907		125	125	60	03/15/2043	1FE
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		428,964	355,000	422,245			(139)		(139)		422,106		6,858	6,858	1,860	05/15/2042	1FE
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		263,055	215,000	261,725			(83)		(83)		261,642		1,413	1,413	744	12/01/2044	1FE
26442U-AA-2	DUKE ENERGY PROGRESS LLC 1ST MTG		05/12/2020	KEYBANC CPTL MKTS		2,172,520	2,000,000	2,111,780	2,107,027		(6,634)		(6,634)		2,100,393		72,127	72,127	48,569	08/15/2025	1FE
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		303,836	303,836	303,836	303,836						303,836				7,322	12/31/2042	2PL
27326#-AC-0	EAST KENTUCKY POWER COOP 1ST MTG BD 2019		04/18/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,250	04/19/2049	1
281020-AM-9	EDISON INTL SR NT		05/29/2020	SUSQUEHANNA FINANCIAL		1,042,100	1,000,000	1,023,695	1,022,897		(1,007)		(1,007)		1,021,890		20,210	20,210	29,448	03/15/2028	2FE
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES		06/30/2020	SCHEDULED REDEMPTION		98,283	98,283	98,283	98,283						98,283				2,074	12/31/2041	2PL
28370T-AA-7	EL PASO PIPELINE PART OP CO GUARNT		04/01/2020	MATURED		5,000,000	5,000,000	5,050,000	5,001,658		(1,658)		(1,658)		5,000,000				162,500	04/01/2020	2FE
P4000@-AA-1	ELETRANS S.A. SR SEC	D	06/28/2020	SCHEDULED REDEMPTION		296,536	296,536	296,536	296,536						296,536				6,020	12/28/2037	1FE
532457-BV-9	ELI LILLY & CO SR NT		06/29/2020	MORGAN STANLEY CPTL		91,645	80,000	92,202			(80)		(80)		92,122		(477)	(477)	795	03/15/2029	1FE
29103D-AM-8	EMERA US FINANCE LP CO GUARNT	C	06/29/2020	MORGAN STANLEY CPTL		229,965	195,000	223,570			(41)		(41)		223,530		6,436	6,436	5,043	06/15/2046	2FE
29248D-AA-0	ENA NORTE TR NT 144A	D	04/25/2020	SCHEDULED REDEMPTION		205,997	205,997	205,997	205,997						205,997				5,098	04/25/2023	3FE
26876H-AA-6	ENA SUR TR SR SEC 144A	D	05/25/2020	SCHEDULED REDEMPTION		169,847	169,847	169,847	169,847						169,847				4,883	05/25/2025	4FE
29252B-AA-7	ENBRIDGE PIPELINES SR NT		06/30/2020	SCHEDULED REDEMPTION		1,190,400	1,190,400	1,212,577	1,212,472		(22,072)		(22,072)		1,190,400				35,040	06/30/2040	1PL
29265N-AS-7	ENERGEN CORP SR NT		05/26/2020	TENDER @ 101.000		10,100,000	10,000,000	9,998,800	9,999,762		56		56		9,999,818		100,182	100,182	340,451	09/01/2021	2FE
29266R-AB-4	ENERGIZER HLDGS INC CO GUARNT		06/21/2020	CALLED @ 103.870		2,596,750	2,500,000	2,652,630	2,528,170		(10,517)		(10,517)		2,517,652		(17,652)	(17,652)	165,944	05/19/2021	3FE
29364W-AW-8	ENTERGY LOUISIANA LLC COLLATERAL TR		06/29/2020	MORGAN STANLEY CPTL		1,650,840	1,500,000	1,626,193			(911)		(911)		1,625,282		25,558	25,558	12,188	04/01/2028	1FE
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		480,340	400,000	471,570			(99)		(99)		471,471		8,869	8,869	1,283	06/01/2049	1FE
29379V-BX-0	ENTERPRISE PRODUCTS OPER CO GUARNT		05/08/2020	CITIGROUP GLBL MKT INC		246,198	250,000	249,803			6		6		249,809		(3,611)	(3,611)	2,294	01/31/2030	2FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	06/20/2020	SCHEDULED REDEMPTION		436,700	436,700	436,700	436,700						436,700				13,057	12/20/2044	2PL
26885B-AE-0	EQT MIDSTREAM PARTNERS L SR NT SER 30Y		04/28/2020	ROYAL BANK OF CANADA		400,000	500,000	525,650	525,183		(115)		(115)		525,068		(125,068)	(125,068)	25,729	07/15/2048	3FE
294429-AR-6	EQUIFAX INC SR NT		06/29/2020	J P MORGAN SEC INC		106,530	100,000	99,888			3		3		99,891		6,639	6,639	462	12/15/2025	2FE
P3753#-AA-0	ERGON PERU SAC SR SEC	D	06/30/2020	SCHEDULED REDEMPTION		554,520	554,520	554,520	554,520						554,520				13,566	06/30/2034	2PL
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		722,367	722,367	720,561	720,639		1,728		1,728		722,367				12,019	02/01/2048	1FM
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		256,159	256,159	251,356	252,229		3,930		3,930		256,159				4,262	02/01/2048	1FM
30040W-AC-2	EVERSOURCE ENERGY SR NT		06/29/2020	MORGAN STANLEY CPTL		123,494	120,000	123,898			(134)		(134)		123,764		(270)	(270)	972	03/15/2022	2FE
30040W-AD-0	EVERSOURCE ENERGY SR NT SER L		06/29/2020	MORGAN STANLEY CPTL		224,064	210,000	224,284			(197)		(197)		224,087		(23)	(23)	1,523	10/01/2024	2FE
30161N-AX-9	EXELON CORP SR NT		05/08/2020	VARIOUS		2,824,851	2,750,000	2,744,335			11		11		2,744,346		80,505	80,505	2,762	04/15/2030	2FE
30161N-AQ-4	EXELON CORP SR NT SER		06/29/2020	MORGAN STANLEY CPTL		270,424	220,000	270,328			(170)		(170)		270,158		266	266	5,929	06/15/2035	2FE
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		06/30/2020	SCHEDULED REDEMPTION		43,992	43,992	43,992	43,992						43,992				851	09/30/2039	1
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		05/15/2020	SCHEDULED REDEMPTION		476,997	476,997	476,916	476,907		90		90		476,997				7,844	02/18/2031	1FE
31677Q-BN-8	FIFTH THIRD BANK SR NT SER BKNT		06/29/2020	MORGAN STANLEY CPTL		1,308,058	1,280,000	1,316,959			(1,988)		(1,988)		1,314,972		(6,914)	(6,914)	18,462	07/26/2021	1FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		06/01/2020	SCHEDULED REDEMPTION		86,763	86,763	78,699	82,408		4,356		4,356		86,763				1,410	06/01/2034	1FM
337932-AL-1	FIRSTENERGY CORP SR NT		05/01/2020	CITIGROUP GLBL MKT INC		712,236	700,000	699,503			9		9		699,512		12,724	12,724	3,813	03/01/2030	2FE
337932-AN-7	FIRSTENERGY CORP SR NT SER A		06/25/2020	JANE STREET EXECUTION		201,926	200,000	199,700			3		3		199,703		2,223	2,223	187	01/15/2026	2FE
337932-AJ-6	FIRSTENERGY CORP SR NT SER C		06/29/2020	MORGAN STANLEY CPTL		125,703	100,000	125,414	120,559		(36)		(36)		125,378		325	325	2,236	07/15/2047	2FE
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		766,409	766,409	773,115	771,122		(4,713)		(4,713)		766,409				12,789	03/01/2045	1FM
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		05/20/2020	BANK OF AMERICA NA		252,128	250,000	250,000							250,000		2,128	2,128		05/15/2030	1FE
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,129,354	1,129,354	1,075,886	1,077,595		51,759		51,759		1,129,354				18,464	10/01/2047	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,053,719	1,053,719	1,044,334	1,046,496		7,222		7,222		1,053,719				17,280	03/01/2048	1FM
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		06/01/2020	SCHEDULED REDEMPTION		950,885	950,885	926,493	928,854		22,031		22,031		950,885				15,538	04/01/2048	1FM
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		06/01/2020	SCHEDULED REDEMPTION		900,655	900,655	906,777	906,655		(5,999)		(5,999)		900,655				14,795	12/01/2049	1FM
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		06/01/2020	SCHEDULED REDEMPTION		3,393,965	3,393,965	3,436,125	3,435,282		(41,316)		(41,316)		3,393,965				55,751	12/01/2049	1FM
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		119,532	85,000	122,344	84,458		(149)		(149)		122,195		(2,663)	(2,663)	1,264	10/01/2033	1FE
341081-EQ-6	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		35,374	25,000	35,914			(42)		(42)		35,871		(498)	(498)	352	04/01/2034	1FE
341081-FF-9	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		1,263,482	1,015,000	1,259,065			(527)		(527)		1,258,538		4,944	4,944	17,445	02/01/2042	1FE
341081-FG-7	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		196,662	160,000	198,450			(82)		(82)		198,367		(1,705)	(1,705)	540	06/01/2042	1FE
341081-FL-6	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		37,312	30,000	36,964			(13)		(13)		36,952		360	360	304	10/01/2044	1FE
341081-FP-7	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		12,044	10,000	12,084			(3)		(3)		12,081		(37)	(37)	31	12/01/2047	1FE
341081-FX-0	FLORIDA PWR & LT CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		514,381	460,000	513,997			(78)		(78)		513,919		462	462	3,623	10/01/2049	1FE
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		06/15/2020	SCHEDULED REDEMPTION		88,346	88,346	88,340	88,344		2		2		88,346				1,154	02/15/2022	1FE
345370-BR-0	FORD MOTOR CO SR NT		05/26/2020	JANE STREET EXECUTION		447,360	500,000	605,625	596,617		(612)		(612)		596,005		(148,645)	(148,645)	21,275	11/01/2046	3FE
345838-AA-4	FOREST LABORATORIES INC SR NT 144A		05/14/2020	EXCHANGE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				144,861	12/15/2021	2FE
345838-AE-6	FOREST LABORATORIES INC SR NT 144A		05/14/2020	EXCHANGE		6,998,451	7,000,000	6,987,500	6,997,709		742		742		6,998,451				254,990	02/15/2021	2FE
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	06/30/2020	SCHEDULED REDEMPTION		21,505	21,505	21,529							21,529	(24)		(24)	128	12/31/2038	2Z
34959J-AF-5	FORTIVE CORPORATION SR NT		06/29/2020	MORGAN STANLEY CPTL		95,648	95,000	96,058			(63)		(63)		95,994		(346)	(346)	1,215	06/15/2021	2FE
35137L-AB-1	FOX CORP CO GUARNT 144A		04/03/2020	EXCHANGE		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				291,503	01/25/2024	2FE
35137L-AC-9	FOX CORP CO GUARNT 144A		04/03/2020	EXCHANGE		400,000	400,000	400,000	400,000						400,000				12,976	01/25/2029	2FE
35137L-AH-8	FOX CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		196,972	165,000	195,689			(196)		(196)		195,493		1,479	1,479	3,367	01/25/2029	2FE
35137L-AD-7	FOX CORP SR NT 144A		04/03/2020	EXCHANGE		195,621	160,000	196,240	195,966		(345)		(345)		195,621				6,036	01/25/2039	2FE
35137L-AE-5	FOX CORP SR NT 144A		04/03/2020	EXCHANGE		202,155	160,000	202,528	202,365		(210)		(210)		202,155				6,146	01/25/2049	2FE
369550-AW-8	GENERAL DYNAMICS CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		1,151,862	1,115,000	1,158,749			(831)		(831)		1,157,918		(6,056)	(6,056)	7,898	08/15/2023	1FE
36962G-6F-6	GENERAL ELEC CAP CORP SR NT		04/14/2020	CITIGROUP GLBL MKT INC		3,080,550	3,000,000	3,055,230	3,051,099		(5,389)		(5,389)		3,045,710		34,840	34,840	57,488	09/07/2022	2FE
369604-BV-4	GENERAL ELEC CO SR NT		04/27/2020	JANE STREET EXECUTION		765,428	750,000	748,838			3		3		748,840		16,587	16,587	503	05/01/2027	2FE
369604-BW-2	GENERAL ELEC CO SR NT		04/22/2020	VARIOUS		10,443,071	10,300,000	10,283,623			4		4		10,283,627		159,444	159,444	987	05/01/2030	2FE
372917-AS-3	GENZYME CORP CO GUARNT		06/15/2020	MATURED		10,000,000	10,000,000	9,920,785	9,995,336		4,664		4,664		10,000,000				250,000	06/15/2020	1FE
375558-BA-0	GILEAD SCIENCES INC SR NT		06/29/2020	MORGAN STANLEY CPTL		167,482	130,000	164,636	129,305		(60)		(60)		164,576		2,905	2,905	2,438	02/01/2045	1FE
375558-BD-4	GILEAD SCIENCES INC SR NT		06/29/2020	MORGAN STANLEY CPTL		286,986	215,000	285,344	257,683		(116)		(116)		285,228		1,758	1,758	3,404	03/01/2046	1FE
375558-BG-7	GILEAD SCIENCES INC SR NT		06/29/2020	MORGAN STANLEY CPTL		325,225	250,000	328,388			(277)		(277)		328,110		(2,885)	(2,885)	3,833	09/01/2035	1FE
375558-BJ-1	GILEAD SCIENCES INC SR NT		06/29/2020	MORGAN STANLEY CPTL		227,239	185,000	226,033	206,967		(132)		(132)		225,901		1,338	1,338	2,467	09/01/2036	1FE
37956A-AA-1	GLBL SC FINANCE SRL 2017-1A CL A 144A	D	06/17/2020	SCHEDULED REDEMPTION		235,392	235,392	234,358	234,453		939		939		235,392				4,274	04/15/2037	1FE
37956A-AB-9	GLBL SC FINANCE SRL 2018-1A CL A 144A	D	06/17/2020	SCHEDULED REDEMPTION		590,000	590,000	589,886	589,899		101		101		590,000				11,941	05/17/2038	1FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		06/01/2020	SCHEDULED REDEMPTION		70,047	70,047	65,932	67,476		2,571		2,571		70,047				1,350	09/01/2035	1FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		06/01/2020	SCHEDULED REDEMPTION		81,234	81,234	79,584	81,209		26		26		81,234				1,637	08/01/2034	1FM
38141G-VS-0	GOLDMAN SACHS GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		25,955	20,000	24,994			(8)		(8)		24,986		970	970	185	10/21/2045	2FE
38141G-WC-4	GOLDMAN SACHS GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		587,946	580,000	590,454			(724)		(724)		589,731		(1,785)	(1,785)	3,142	04/26/2022	2FE
38141G-WL-4	GOLDMAN SACHS GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		211,259	190,000	208,293	199,004		(149)		(149)		208,145		3,115	3,115	506	06/05/2028	2FE
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		207,750	190,000	205,289	181,984		(164)		(164)		205,126		2,624	2,624	831	11/16/2026	2FE
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT		06/29/2020	MORGAN STANLEY CPTL		195,322	180,000	193,800	181,999		(175)		(175)		193,626		1,696	1,696	2,765	01/23/2025	2FE
38141G-WZ-3	GOLDMAN SACHS GRP INC SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		224,769	195,000	221,108	212,066		(185)		(185)		220,923		3,846	3,846	1,372	05/01/2029	2FE
38141G-XA-7	GOLDMAN SACHS GRP INC SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		143,448	120,000	138,337			(46)		(46)		138,291		5,157	5,157	1,000	04/23/2039	1FE
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		352,360	305,000	335,534	327,533		(80)		(80)		335,454		16,906	16,906	2,076	10/31/2038	2FE
38148L-AF-3	GOLDMAN SACHS GRP INC SUB		06/29/2020	MORGAN STANLEY CPTL		614,308	475,000	604,491	561,190		(201)		(201)		604,291		10,017	10,017	2,650	05/22/2045	2FE
38141G-FD-1	GOLDMAN SACHS GRP INC SUB NT		06/29/2020	MORGAN STANLEY CPTL		14,333	10,000	13,842	13,437		(10)		(10)		13,833		500	500	169	10/01/2037	2FE
38141E-C3-1	GOLDMAN SACHS GRP SR NT MTN DTD 07/08/14		06/29/2020	MORGAN STANLEY CPTL		809,878	630,000	774,482			(244)		(244)		774,238		35,640	35,640	14,532	07/08/2044	2FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		06/15/2020	SCHEDULED REDEMPTION		389,069	389,069	388,875	388,906		163		163		389,069				6,283	10/15/2052	1FE
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		06/30/2020	SCHEDULED REDEMPTION		514,969	514,969	514,969	514,969						514,969				13,415	12/31/2030	2PL
40052V-AA-2	GRUPO BIMBO SAB DE CV CO GUARNT 144A	D	06/30/2020	MATURED		2,300,000	2,300,000	2,293,698	2,299,609		391		391		2,300,000				56,063	06/30/2020	2FE
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,335,980	2,335,980	2,361,165	2,360,386		(24,407)		(24,407)		2,335,980				38,798	03/01/2050	1FM
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,297,157	1,297,157	1,322,493			(25,335)		(25,335)		1,297,157				17,889	05/01/2050	1FE
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		06/01/2020	SCHEDULED REDEMPTION		1,191,912	1,191,912	1,210,722			(18,810)		(18,810)		1,191,912				16,438	05/01/2050	1FE
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,305,641	1,305,641	1,335,834			(30,193)		(30,193)		1,305,641				14,865	07/01/2050	1FE
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		06/01/2020	SCHEDULED REDEMPTION		451,953	451,953	460,709			(8,757)		(8,757)		451,953				5,145	07/01/2050	1FE
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		06/01/2020	SCHEDULED REDEMPTION		36,567	36,567	37,247			(680)		(680)		36,567				91	10/01/2050	1FE
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		06/01/2020	SCHDLD REDM/PRIN LOSS		25,801	29,341	27,309	25,657		144		144		25,801				786	02/01/2036	3FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		06/01/2020	SCHDLD REDM/PRIN LOSS		35,702	40,600	38,692	35,393		309		309		35,702				1,087	02/01/2036	3FM
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		05/01/2020	SCHDLD REDM/PRIN LOSS		58,155	64,769	60,410	58,155						58,155				1,484	05/01/2036	3FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		05/01/2020	SCHDLD REDM/PRIN LOSS		57,337	63,858	56,303	57,337						57,337				1,463	05/01/2036	2FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		06/01/2020	SCHDLD REDM/PRIN LOSS		17,398	18,708	17,540	16,984		414		414		17,398				488	03/01/2035	2FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		06/01/2020	SCHEDULED REDEMPTION		159,163	159,163	153,250	156,598		2,565		2,565		159,163				4,210	11/01/2035	1FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		06/01/2020	SCHEDULED REDEMPTION		12,465	12,465	12,225	12,443		22		22		12,465				252	10/01/2033	1FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		06/01/2020	SCHDLD REDM/PRIN LOSS		119,975	124,836	116,860	111,994		7,980		7,980		119,975				3,294	12/01/2035	1FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		06/01/2020	SCHDLD REDM/PRIN LOSS		65,548	68,187	66,503	64,630		918		918		65,548				1,799	12/01/2035	3FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		06/01/2020	SCHEDULED REDEMPTION		181,062	181,062	177,919	178,983		2,079		2,079		181,062				3,585	04/01/2035	1FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		06/01/2020	SCHEDULED REDEMPTION		81,986	81,986	75,111	78,030		3,956		3,956		81,986				1,536	09/01/2035	1FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		06/01/2020	SCHDLD REDM/PRIN LOSS		185,308	180,019	168,129	156,220		29,089		29,089		185,308				2,961	03/01/2037	1FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		06/01/2020	SCHEDULED REDEMPTION		133,713	133,713	128,323	133,620		93		93		133,713				2,256	06/01/2034	1FM
36256#-AA-9	GSRP PORTFOLIO I LLC		06/30/2020	SCHEDULED REDEMPTION		663,246	663,246	663,246							663,246				10,419	12/31/2044	2PL
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	06/27/2020	SCHEDULED REDEMPTION		129,957	129,957	129,957	129,957						129,957				2,456	06/27/2027	2FE
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	06/27/2020	SCHEDULED REDEMPTION		99,048	99,048	113,041	104,212					8,829	113,041	(13,992)		(13,992)	1,178	06/27/2027	2FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		06/30/2020	SCHEDULED REDEMPTION		347,385	347,385	347,385	347,385						347,385				6,982	12/31/2030	2PL
41245*-AF-6	HARDY STORAGE CO LLC SR NT		06/01/2020	SCHEDULED REDEMPTION		188,088	188,088	188,088	188,088						188,088				5,228	02/01/2023	2
41884#-AA-9	HATCHET RIDGE PTC		06/14/2020	SCHEDULED REDEMPTION		733,226	733,226	733,226	708,157	25,069			25,069		733,226				21,813	12/14/2029	3PL
404119-BQ-1	HCA INC SR SEC		05/08/2020	CITIGROUP GLBL MKT INC		2,237,000	2,000,000	2,230,790	2,224,767		(14,364)		(14,364)		2,210,403		26,597	26,597	60,375	04/15/2025	2FE
40414L-AR-0	HCP INC SR NT		05/26/2020	VARIOUS		703,715	700,000	697,004	697,127		94		94		697,221		6,494	6,494	21,019	07/15/2029	2FE
42225U-AD-6	HEALTHCARE TR OF AMER CO GUARNT		06/25/2020	WELLS FARGO BANK, N.A.		971,685	900,000	932,940	931,672		(2,176)		(2,176)		929,496		42,189	42,189	28,700	08/01/2026	2FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		334,909	334,909	334,886	334,883		26		26		334,909				7,167	09/20/2041	1FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		217,389	217,389	217,369	217,372		16		16		217,389				3,773	09/20/2041	1FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		387,420	387,420	387,293	387,310		110		110		387,420				7,264	09/20/2041	1FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		06/20/2020	SCHEDULED REDEMPTION		235,726	235,726	235,707	235,710		16		16		235,726				3,630	09/20/2042	1FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		06/20/2020	SCHEDULED REDEMPTION		197,300	197,300	197,221	197,225		75		75		197,300				3,522	09/20/2047	1FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		06/20/2020	SCHEDULED REDEMPTION		63,645	63,645	65,219	65,134		(1,488)		(1,488)		63,645				1,365	09/20/2047	1FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		06/20/2020	SCHEDULED REDEMPTION		269,019	269,019	268,911	268,923		96		96		269,019				4,990	09/20/2047	1FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		06/20/2020	SCHEDULED REDEMPTION		53,804	53,804	55,138	54,990		(1,186)		(1,186)		53,804				1,200	09/20/2047	1FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		06/20/2020	SCHEDULED REDEMPTION		133,167	133,167	136,479	136,452		(3,286)		(3,286)		133,167				2,710	09/20/2048	1FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		06/20/2020	SCHEDULED REDEMPTION		312,553	312,553	320,364	320,279		(7,726)		(7,726)		312,553				7,298	09/20/2048	1FE
437076-BA-9	HOME DEPOT INC SR NT		06/29/2020	MORGAN STANLEY CPTL		36,947	30,000	36,717			(13)		(13)		36,703		244	244	315	04/01/2043	1FE
437076-BD-3	HOME DEPOT INC SR NT		06/29/2020	MORGAN STANLEY CPTL		275,819	205,000	279,296			(140)		(140)		279,156		(3,337)	(3,337)	3,775	02/15/2044	1FE
437076-BK-7	HOME DEPOT INC SR NT		06/29/2020	MORGAN STANLEY CPTL		83,936	75,000	84,202			(104)		(104)		84,098		(161)	(161)	740	09/15/2025	1FE
437076-BS-0	HOME DEPOT INC SR NT		06/29/2020	MORGAN STANLEY CPTL		217,544	180,000	216,643	206,027		(57)		(57)		216,586		958	958	3,822	06/15/2047	1FE
437076-BT-8	HOME DEPOT INC SR NT		06/29/2020	MORGAN STANLEY CPTL		1,299,718	1,170,000	1,324,704			(1,259)		(1,259)		1,323,445		(23,727)	(23,727)	9,737	09/14/2027	1FE
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		06/01/2020	SCHEDULED REDEMPTION		265,054	265,054	265,046	265,046		8		8		265,054				3,658	09/01/2039	1FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		06/01/2020	SCHEDULED REDEMPTION		76,265	76,265	76,260	76,260		4		4		76,265				1,085	09/01/2039	1FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		06/01/2020	SCHEDULED REDEMPTION		79,516	79,516	79,515	79,515		1		1		79,516				1,184	09/01/2039	2FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		06/25/2020	SCHEDULED REDEMPTION		195,894	195,894	175,815	180,822		15,072		15,072		195,894				1,813	12/25/2034	1FM
438516-BS-4	HONEYWELL INTL SR NT		06/29/2020	MORGAN STANLEY CPTL		6,119	5,000	5,884			(1)		(1)		5,883		236	236	21	11/21/2047	1FE
44107T-AY-2	HOST HOTELS & RESORTS LP SR NT SER H		06/09/2020	VARIOUS		1,631,290	1,850,000	1,841,333	1,841,487		280		280		1,841,767		(210,477)	(210,477)	25,842	12/15/2029	2FE
44267D-AB-3	HOWARD HUGHES CORP SR NT 144A		06/02/2020	MARKETAXESS		241,258	250,000	240,625	242,085		558		558		242,643		(1,386)	(1,386)	9,668	03/15/2025	3FE
404280-AK-5	HSBC HLDGS PLC SR NT	D	06/09/2020	TENDER @ 103.803		15,570,450	15,000,000	14,967,450	14,994,938		1,727		1,727		14,996,665		573,785	573,785	518,500	04/05/2021	1FE
44416*-AG-1	HUDSON TRANS SR SEC SER 3		05/31/2020	SCHEDULED REDEMPTION		40,327	40,327	40,327	40,327						40,327				895	11/30/2032	2PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		05/31/2020	SCHEDULED REDEMPTION		7,031	7,031	7,031	7,031						7,031				156	11/30/2032	2PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		05/31/2020	SCHEDULED REDEMPTION		9,213	9,213	9,213	9,213						9,213				205	11/30/2032	2PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		05/31/2020	SCHEDULED REDEMPTION		192,502	192,502	192,502	192,502						192,502				4,254	05/31/2033	2PL
448579-AG-7	HYATT HOTELS CORP SR NT		04/16/2020	VARIOUS		3,015,000	3,250,000	3,481,730	3,479,601		(6,827)		(6,827)		3,472,775		(457,775)	(457,775)	84,188	09/15/2028	2FE
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		04/25/2020	SCHEDULED REDEMPTION		25,730	25,730	25,730	25,730						25,730				544	01/25/2043	4FE
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		04/25/2020	SCHEDULED REDEMPTION		45,720	45,720	45,831	45,720						45,720				995	01/25/2043	4FE
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		06/25/2020	SCHEDULED REDEMPTION		38,923	38,923	34,933	36,564		2,358		2,358		38,923				319	09/25/2034	1FM
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		06/25/2020	SCHEDULED REDEMPTION		110,186	110,186	97,643	101,110		9,077		9,077		110,186				873	04/25/2035	1FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		06/25/2020	SCHEDULED REDEMPTION		514,795	514,795	464,336	476,225		38,569		38,569		514,795				4,134	04/25/2035	1FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		06/25/2020	SCHEDULED REDEMPTION		130,863	130,863	108,452	113,657		17,206		17,206		130,863				1,124	08/25/2035	1FM
45256#-AB-8	IMPACT CIL PARENT LLC		04/01/2020	SCHEDULED REDEMPTION		176,856	176,856	176,856	176,856						176,856				2,308	10/25/2056	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
45256H-AD-0	IMPACT FUNDING 2001-A LLC CLASS C 144A		06/01/2020	SCHEDULED REDEMPTION		106,672	106,672	109,602	107,511		(839)		(839)		106,672				2,357	07/01/2033	1FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		173,953	173,953	173,953	173,953						173,953				4,442	01/01/2051	1FM
45319#-AA-5	IMPERIAL VALLEY SOLAR I LLC SR NT		06/30/2020	SCHEDULED REDEMPTION		111,965	111,965	111,965	111,965						111,965				6,718	06/30/2038	2PL
455434-BS-8	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/29/2020	MORGAN STANLEY CPTL		419,531	335,000	408,705			(117)		(117)		408,588		10,943	10,943	5,248	09/01/2045	1FE
455434-BT-6	INDIANAPOLIS PWR & LT 1ST MTG 144A		06/29/2020	MORGAN STANLEY CPTL		24,086	20,000	23,022			(5)		(5)		23,017		1,069	1,069	135	05/01/2046	1FE
455665-AK-5	INDIANTOWN COGEN 1ST MTG SER A10		06/15/2020	SCHEDULED REDEMPTION		471,539	471,539	478,092	473,771		(2,232)		(2,232)		471,539				23,035	12/15/2020	2FE
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	04/15/2020	SCHEDULED REDEMPTION		991,154	991,154	991,154	991,154						991,154				29,735	10/15/2021	2FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	04/15/2020	SCHEDULED REDEMPTION		464,780	464,780	464,780	464,780						464,780				12,166	04/15/2026	2FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		06/01/2020	SCHDLD REDM/PRIN LOSS		259,083	258,844	206,131	225,723		33,361		33,361		259,083				4,135	09/01/2036	1FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		06/01/2020	SCHDLD REDM/PRIN LOSS		65,636	90,401	78,504	56,600		9,037		9,037		65,636				1,637	09/01/2036	1FM
458140-AN-0	INTEL CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		897,404	730,000	912,279			(797)		(797)		911,481		(14,078)	(14,078)	15,898	12/15/2032	1FE
45866F-AJ-3	INTERCONTINENTALEXCHANGE SR NT		05/11/2020	BANK OF AMERICA NA		3,437,106	3,050,000	3,260,740	3,258,400		(7,835)		(7,835)		3,250,565		186,541	186,541	73,708	09/21/2028	1FE
461070-AJ-3	INTERSTATE PWR & LT NT		06/27/2020	CALLED @ 100.000		1,000,000	1,000,000	999,250	999,941		43		43		999,984		16	16	30,011	09/01/2020	2FE
461070-AS-3	INTERSTATE PWR & LT SR NT		06/25/2020	MORGAN STANLEY CPTL		50,973	50,000	49,788			1		1		49,789		1,184	1,184	86	06/01/2030	2FE
46115H-BE-6	INTESA SANPAOLO SPA SR NT 144A	D	04/29/2020	BNP PARIBAS SEC CORP		181,604	200,000	193,780	193,802		37		37		193,839		(12,235)	(12,235)	7,024	01/12/2048	2FE
463556-AD-2	IROQUOIS GAS SR NT 144A		04/30/2020	SCHEDULED REDEMPTION		238,235	238,235	238,235	238,235						238,235				7,266	10/31/2027	2FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	04/05/2020	SCHEDULED REDEMPTION		1,254,707	1,254,707	1,254,707	1,254,707						1,254,707				40,459	07/08/2022	3FE
477143-AH-4	JETBLUE 2019-1 CL AA PTC SER AA		05/15/2020	SCHEDULED REDEMPTION		9,754	9,754	9,754	9,754						9,754				136	05/15/2032	1FE
47717#-AA-9	JETPEAK LLC SEC		06/30/2020	SCHEDULED REDEMPTION		397,149	397,149	397,149	397,149						397,149				9,929	06/30/2037	2PL
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC		06/30/2020	SCHEDULED REDEMPTION		1,433,135	1,433,135	1,433,135							1,433,135					06/30/2030	2PL
832696-AH-1	JM SMUCKER CO SR NT		06/29/2020	MORGAN STANLEY CPTL		108,316	105,000	107,888			(99)		(99)		107,789		527	527	928	03/15/2022	2FE
24422E-UK-3	JOHN DEERE CAPITAL CORP SR NT 09/10/18		06/29/2020	MORGAN STANLEY CPTL		944,205	920,000	948,062			(1,363)		(1,363)		946,699		(2,493)	(2,493)	8,865	09/10/2021	1FE
24422E-TT-6	JOHN DEERE CPTL CORP SR NT 06/22/17		06/29/2020	MORGAN STANLEY CPTL		74,604	70,000	74,924			(73)		(73)		74,851		(247)	(247)	964	06/24/2024	1FE
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		06/01/2020	SCHDLD REDM/PRIN LOSS		61,448	63,963	53,650	25,229		36,219		36,219		61,448				1,658	12/01/2036	1FM
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		06/01/2020	SCHEDULED REDEMPTION		58,024	58,024	54,163	40,194		17,830		17,830		58,024				1,448	01/01/2036	1FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		06/01/2020	SCHEDULED REDEMPTION		153,978	153,978	153,665	153,208		770		770		153,978				2,700	10/01/2036	4FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		06/01/2020	SCHEDULED REDEMPTION		19,875	19,875	18,161	18,819		1,057		1,057		19,875				401	07/01/2035	1FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		06/01/2020	SCHEDULED REDEMPTION		73,166	73,166	68,159	72,006		1,159		1,159		73,166				1,500	07/01/2035	1FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		06/01/2020	SCHDLD REDM/PRIN LOSS		843,977	852,847	748,765	675,927		168,050		168,050		843,977				14,744	04/01/2037	1FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		06/01/2020	VARIOUS		1,482,352	263,623	227,087	205,128		58,464		58,464		263,593		1,218,759	1,218,759	4,724	06/01/2037	1FM
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		963,481	963,481	987,869	984,518		(21,037)		(21,037)		963,481				15,887	05/01/2046	1FM
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		06/01/2020	SCHEDULED REDEMPTION		1,664,720	1,664,720	1,675,645	1,673,826		(9,106)		(9,106)		1,664,720				27,499	01/01/2047	1FE
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		954,071	954,071	970,543	967,654		(13,584)		(13,584)		954,071				15,764	05/01/2047	1FM
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		06/01/2020	SCHEDULED REDEMPTION		2,958,802	2,958,802	2,866,340	2,877,456		81,346		81,346		2,958,802				48,749	12/01/2048	1FM
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		4,721,685	4,721,685	4,644,615	4,654,477		67,209		67,209		4,721,685				89,080	01/01/2049	1FM
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,065,573	1,065,573	1,057,581	1,058,845		6,728		6,728		1,065,573				19,912	09/25/2040	1FM
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,866,983	2,866,983	2,891,621	2,888,732		(21,749)		(21,749)		2,866,983				59,726	04/01/2049	1FM
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		4,524,364	4,524,364	4,512,346	4,513,902		10,462		10,462		4,524,364				83,898	05/01/2049	1FM
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		521,823	521,823	525,084	524,806		(2,983)		(2,983)		521,823				9,633	08/01/2049	1FM
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		987,739	987,739	1,000,086	999,029		(11,290)		(11,290)		987,739				18,235	08/01/2049	1FM
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		310,623	310,623	312,321	312,271		(1,649)		(1,649)		310,623				5,795	09/01/2049	1FM
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,694,306	1,694,306	1,714,161	1,713,573		(19,267)		(19,267)		1,694,306				31,608	09/01/2049	1FM
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,325,764	2,325,764	2,378,094	2,376,830		(51,065)		(51,065)		2,325,764				42,152	11/01/2049	1FM
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		2,821,144	2,821,144	2,852,905	2,850,957		(29,812)		(29,812)		2,821,144				44,536	12/01/2049	1FM
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		7,957,074	7,957,074	8,081,403	8,073,606		(116,532)		(116,532)		7,957,074				125,614	12/01/2049	1FM
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		1,281,975	1,281,975	1,292,391	1,291,835		(9,860)		(9,860)		1,281,975				20,302	02/01/2050	1FM
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		5,408,036	5,408,036	5,475,636	5,472,025		(63,989)		(63,989)		5,408,036				85,642	02/01/2050	1FM
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,392,139	2,392,139	2,423,162	2,422,161		(30,022)		(30,022)		2,392,139				38,090	03/01/2050	1FM
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		2,735,884	2,735,884	2,752,984			(17,099)		(17,099)		2,735,884				21,171	05/01/2050	1FM
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,749,136	2,749,136	2,759,016	2,758,057		(8,921)		(8,921)		2,749,136				50,446	06/01/2049	1FM
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		933,587	933,587	945,987	945,558		(11,971)		(11,971)		933,587				15,071	03/01/2050	1FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		1,118,493	1,118,493	1,139,465			(20,972)		(20,972)		1,118,493				15,344	06/01/2050	1FE
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		3,668,658	3,668,658	3,751,203			(82,545)		(82,545)		3,668,658				50,327	06/01/2050	1FE
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		06/01/2020	SCHEDULED REDEMPTION		1,338,825	1,338,825	1,366,229			(27,404)		(27,404)		1,338,825				14,584	07/01/2050	1FE
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		2,271,945	2,271,945	2,325,548			(53,604)		(53,604)		2,271,945				24,749	07/01/2050	1FE
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		457,886	457,886	470,478			(12,592)		(12,592)		457,886				4,979	08/01/2050	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		06/01/2020	SCHEDULED REDEMPTION		113,192	113,192	112,219	113,184		8		8		113,192				2,368	04/01/2035	1FM
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		06/01/2020	SCHDLD REDM/PRIN LOSS		587,205	621,618	599,879	575,736		11,469		11,469		587,205				16,123	09/01/2035	3FM
46625H-HV-5	JPMORGAN CHASE & CO SR NT		06/29/2020	MORGAN STANLEY CPTL		78,804	55,000	76,015			(46)		(46)		75,969		2,835	2,835	639	10/15/2040	1FE
46625H-RL-6	JPMORGAN CHASE & CO SR NT		06/29/2020	MORGAN STANLEY CPTL		246,116	235,000	246,142	232,143		(228)		(228)		245,914		201	201	758	05/18/2023	1FE
46647P-BA-3	JPMORGAN CHASE & CO SR NT		06/29/2020	MORGAN STANLEY CPTL		379,455	335,000	374,876			(411)		(411)		374,465		4,989	4,989	5,601	01/29/2027	1FE
46625H-RY-8	JPMORGAN CHASE & CO SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		860,495	765,000	852,294			(751)		(751)		851,544		8,951	8,951	12,055	02/01/2028	1FE
46647P-AH-9	JPMORGAN CHASE & CO SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		192,775	180,000	193,105			(210)		(210)		192,895		(121)	(121)	1,932	03/01/2025	1FE
46647P-AJ-5	JPMORGAN CHASE & CO SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		23,573	20,000	22,822			(8)		(8)		22,814		759	759	339	07/24/2038	1FE
46647P-AK-2	JPMORGAN CHASE & CO SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		198,292	165,000	193,549			(41)		(41)		193,508		4,784	4,784	2,901	07/24/2048	1FE
48661E-C*-7	KAYNE ANDERSON MIDSTREAM SER G SR NT		04/24/2020	TENDER @ 101.000		5,395,342	5,341,923	5,341,923	5,341,923						5,341,923		53,419	53,419	114,342	08/08/2020	1FE
48661E-C@-5	KAYNE ANDERSON MIDSTREAM SER H SR NT		04/24/2020	TENDER @ 101.000		5,395,342	5,341,923	5,341,923	5,341,923						5,341,923		53,419	53,419	138,552	08/08/2023	1FE
48661E-C#-3	KAYNE ANDERSON MIDSTREAM SER I SR NT		04/24/2020	TENDER @ 101.000		5,395,342	5,341,923	5,341,923	5,341,923						5,341,923		53,419	53,419	142,276	08/08/2025	1FE
486606-J*-8	KAYNE ANDERSON MLP INV CO SER EE SR NT		04/24/2020	TENDER @ 101.000		5,975,506	5,916,342	5,916,342	5,916,342						5,916,342		59,163	59,163	65,737	04/16/2021	1FE
486606-J#-4	KAYNE ANDERSON MLP INV CO SER GG SR NT		04/24/2020	TENDER @ 101.000		4,268,218	4,225,959	4,225,959	4,225,959						4,225,959		42,260	42,260	53,852	04/16/2025	1FE
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT		05/08/2020	MORGAN STANLEY CPTL		209,738	200,000	199,486			3		3		199,489		10,249	10,249	516	05/01/2030	2FE
494368-BZ-5	KIMBERLY-CLARK CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		1,879,933	1,660,000	1,905,017			(1,586)		(1,586)		1,903,431		(23,498)	(23,498)	9,739	04/25/2029	1FE
28370T-AG-4	KINDER MORGAN ENER PART CO GUARNT		06/22/2020	CITIGROUP GLBL MKT INC		198,072	180,000	181,883	181,394		(143)		(143)		181,252		16,820	16,820	5,010	05/01/2024	2FE
50076Q-AZ-9	KRAFT FOODS GRP INC SR NT		05/19/2020	TENDER @ 104.000		15,600,000	15,000,000	14,871,942	14,962,645		5,918		5,918		14,968,563		631,437	631,437	237,708	06/06/2022	3FE
48270C-AA-3	KST ELECTRIC POWER SR SEC NTS	D	06/30/2020	SCHEDULED REDEMPTION		493,253	493,253	493,253	493,253						493,253				4,617	12/31/2037	1Z
502431-AC-3	L3HARRIS TECH INC SR NT 144A		05/05/2020	EXCHANGE		3,410,371	3,419,000	3,408,752	3,409,702		669		669		3,410,371				58,897	05/28/2024	2FE
502431-AE-9	L3HARRIS TECH INC SR NT 144A		05/05/2020	EXCHANGE		45,029,754	45,000,000	45,032,317	45,030,814		(1,060)		(1,060)		45,029,754				770,000	06/15/2028	2FE
517834-AH-0	LAS VEGAS SANDS CORP SR NT		04/15/2020	MORGAN STANLEY CPTL		1,432,500	1,500,000	1,505,241	1,505,218		(261)		(261)		1,504,957		(72,457)	(72,457)	17,158	06/25/2025	2FE
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		06/15/2020	SCHEDULED REDEMPTION		328,031	328,031	328,031	328,031						328,031				10,817	06/15/2033	3FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		06/25/2020	SCHDLD REDM/PRIN LOSS		76,895	76,769	55,983	55,178		21,717		21,717		76,895				583	12/25/2036	1FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		06/01/2020	SCHEDULED REDEMPTION		324,095	324,095	294,059	305,094		19,001		19,001		324,095				4,411	11/01/2035	1FM
53227J-AB-0	LIFE STORAGE LP CO GUARNT		04/21/2020	VARIOUS		1,892,803	1,850,000	1,929,526	1,927,857		(1,921)		(1,921)		1,925,936		(33,133)	(33,133)	23,200	06/15/2029	2FE
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		04/29/2020	VARIOUS		1,718,436	1,718,436	1,721,050	1,720,437		(2,000)		(2,000)		1,718,436				34,369	10/30/2027	1PL
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		06/15/2020	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,478		23		23		102,500				1,910	06/15/2048	1FE
539830-AY-5	LOCKHEED MARTIN CORP SR NT		06/16/2020	CALLED @ 103.602		4,602,000	4,442,000	4,430,007	4,439,664		615		615		4,440,279		1,721	1,721	272,019	09/15/2021	1FE
539830-AZ-2	LOCKHEED MARTIN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		160,145	125,000	163,992			(81)		(81)		163,910		(3,765)	(3,765)	1,785	09/15/2041	1FE
539830-BC-2	LOCKHEED MARTIN CORP SR NT		05/12/2020	CITIGROUP GLBL MKT INC		5,180,175	4,500,000	4,856,155	4,852,490		(7,159)		(7,159)		4,845,330		334,845	334,845	113,850	03/01/2035	1FE
539830-BK-4	LOCKHEED MARTIN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		102,571	80,000	102,648			(75)		(75)		102,573		(2)	(2)	460	05/15/2036	1FE
539830-BP-3	LOCKHEED MARTIN CORP SR NT		05/20/2020	BNP PARIBAS SEC CORP		253,900	250,000	249,450			0		0		249,450		4,450	4,450	26	06/15/2030	1FE
540424-AR-9	LOEWS CORP SR NT		05/18/2020	VARIOUS		10,421,800	10,000,000	9,016,850	9,125,100		8,318		8,318		9,133,418		1,288,382	1,288,382	208,771	05/15/2043	1FE
543064-AA-7	LONGITUDINAL 2 PAMPI FDG B V SR SEC	D	04/30/2020	SCHEDULED REDEMPTION		704,145	704,145	704,145	704,145						704,145				18,836	10/31/2033	2PL
548661-DJ-3	LOWE'S COS INC SR NT		06/29/2020	MORGAN STANLEY CPTL		196,198	165,000	194,174			(47)		(47)		194,127		2,071	2,071	2,126	09/15/2045	2FE
559222-AV-6	MAGNA INTL INC SR NT	A	06/09/2020	STIFEL, NICOLAUS & CO		846,337	850,000	846,337							846,337					06/15/2030	1FE
571903-BC-6	MARRIOTT INTL SR NT		04/13/2020	DEUTSCHE BANK SEC INC		161,656	175,000	174,636	174,665		34		34		174,699		(13,043)	(13,043)	1,983	10/03/2022	2FE
571903-BE-2	MARRIOTT INTL SR NT		05/29/2020	GOLDMAN, SACHS & CO		153,371	150,000	149,069			0		0		149,069		4,302	4,302	19	06/15/2030	2FE
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 144A		06/01/2020	SCHEDULED REDEMPTION		336,480	336,480	336,480	336,480						336,480				8,412	12/01/2035	2PL
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		06/15/2020	SCHEDULED REDEMPTION		180,005	180,005	180,005	180,005						180,005				4,733	05/15/2032	1PL
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		06/01/2020	SCHEDULED REDEMPTION		44,629	44,629	42,268	36,855		7,773		7,773		44,629				814	11/01/2035	1FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		06/01/2020	SCHEDULED REDEMPTION		280,612	280,612	226,201	207,575		73,037		73,037		280,612				4,567	02/01/2036	1FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		06/01/2020	SCHEDULED REDEMPTION		32,648	32,648	30,947	32,648		0		0		32,648				531	02/01/2036	1FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		06/01/2020	SCHEDULED REDEMPTION		180,811	180,811	172,745	177,504		3,306		3,306		180,811				4,478	11/01/2035	1FM
58013M-EK-6	MCDONALD'S CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		105,811	85,000	101,894			(35)		(35)		101,858		3,953	3,953	1,911	07/15/2040	2FE
58013M-EH-3	MCDONALD'S CORP SR NT MTN DTD 01/16/09		06/29/2020	MORGAN STANLEY CPTL		69,298	50,000	67,789			(43)		(43)		67,746		1,551	1,551	1,188	02/01/2039	2FE
58013M-FL-3	MCDONALD'S CORP SR NT MTN DTD 03/05/20		05/01/2020	BNP PARIBAS SEC CORP		948,689	950,000	948,252			50		50		948,302		387	387	2,258	09/01/2025	2FE
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20		04/30/2020	JEFFERIES LLC		1,185,849	1,050,000	1,042,293			64		64		1,042,357		143,492	143,492	3,885	07/01/2030	2FE
58013M-EV-2	MCDONALD'S CORP SR NT MTN DTD 05/26/15		06/29/2020	MORGAN STANLEY CPTL		365,802	300,000	367,678	299,657		(112)		(112)		367,566		(1,764)	(1,764)	1,342	05/26/2045	2FE
58013M-EZ-3	MCDONALD'S CORP SR NT MTN DTD 12/09/15		06/29/2020	MORGAN STANLEY CPTL		219,436	175,000	219,808	187,706		(150)		(150)		219,658		(222)	(222)	503	12/09/2035	2FE
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		06/30/2020	SCHEDULED REDEMPTION		621,913	621,913	621,913	621,913						621,913				14,864	12/31/2037	2PL
585055-BR-6	MEDTRONIC INC CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		131,165	126,000	132,137			(212)		(212)		131,925		(761)	(761)	1,169	03/15/2022	1FE
585055-BT-2	MEDTRONIC INC CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		334,770	258,000	329,299	259,646		(251)		(251)		329,048		5,722	5,722	3,324	03/15/2035	1FE
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		06/01/2020	SCHEDULED REDEMPTION		2,583,833	2,583,833	2,550,727	2,556,735		27,098		27,098		2,583,833				48,332	10/01/2048	1FM
589331-AS-6	MERCK & CO INC SR NT		06/29/2020	MORGAN STANLEY CPTL		88,879	75,000	89,914			(32)		(32)		89,882		(1,003)	(1,003)	795	09/15/2042	1FE

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

SCHEDULE D - PART 4

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

1 CUSIP 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
58933Y-AR-6	MERCK & CO INC SR NT		06/29/2020	MORGAN STANLEY CPTL		701,948	650,000	710,650			(780)		(780)		709,869		(7,921)	(7,921)	7,001	02/10/2025	1FE
58933Y-AT-2	MERCK & CO INC SR NT		06/29/2020	MORGAN STANLEY CPTL		144,012	120,000	145,195			(46)		(46)		145,149		(1,137)	(1,137)	1,739	02/10/2045	1FE
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		06/01/2020	SCHEDULED REDEMPTION		134,046	134,125	108,976	93,206		40,840		40,840		134,046				2,519	12/01/2035	1FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		06/01/2020	SCHEDULED REDEMPTION		60,106	60,106	59,580	59,810		296		296		60,106				1,109	02/01/2035	1FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		06/01/2020	SCHEDULED REDEMPTION		37,065	37,065	33,081	34,921		2,144		2,144		37,065				684	02/01/2035	1FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		06/01/2020	SCHEDULED REDEMPTION		8,455	8,455	8,481	8,459		(3)		(3)		8,455				178	05/01/2034	1FM
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		06/30/2020	KEYBANC CPTL MKTS		749,708	750,000	748,688							748,688		1,020	1,020		07/02/2025	1FE
594918-AR-5	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		5,950	5,000	6,023			(2)		(2)		6,021		(71)	(71)	22	11/15/2042	1FE
594918-BQ-6	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		306,782	295,000	309,852			(285)		(285)		309,567		(2,784)	(2,784)	2,344	08/08/2023	1FE
594918-BR-4	MICROSOFT CORP SR NT		06/29/2020	VARIOUS		421,002	385,000	398,057	384,508		(113)		(113)		398,090		22,912	22,912	6,120	08/08/2026	1FE
594918-BT-0	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		749,495	610,000	759,545	701,444		(257)		(257)		759,288		(9,794)	(9,794)	8,965	08/08/2046	1FE
594918-BU-7	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		174,941	137,000	178,186			(43)		(43)		178,143		(3,203)	(3,203)	2,150	08/08/2056	1FE
594918-BZ-6	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		667,748	522,000	665,349	621,766		(455)		(455)		664,893		2,854	2,854	8,620	02/06/2037	1FE
594918-CB-8	MICROSOFT CORP SR NT		06/01/2020	EXCHANGE		563,569	500,000	564,435	563,907		(338)		(338)		563,569				18,438	02/06/2057	1FE
594918-CC-6	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		535,060	523,000	529,863			(10)		(10)		529,853		5,207	5,207	1,100	06/01/2050	1FE
594918-CD-4	MICROSOFT CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		105,799	103,000	105,253			(2)		(2)		105,251		548	548	230	06/01/2060	1FE
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		04/02/2020	U.S. BANCORP		280,641	300,000	301,359			(26)		(26)		301,333		(20,692)	(20,692)	2,979	03/15/2030	2FE
595620-AL-9	MIDAMERICAN ENERGY CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		26,185	20,000	25,944			(11)		(11)		25,933		252	252	283	09/15/2043	1FE
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		165,174	135,000	162,218			(42)		(42)		162,177		2,997	2,997	2,222	08/01/2047	1FE
595620-AU-9	MIDAMERICAN ENERGY CO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		219,205	170,000	215,081	168,980		(62)		(62)		215,019		4,186	4,186	3,332	07/15/2049	1FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		06/01/2020	SCHEDULED REDEMPTION		224,580	224,580	224,578	224,580						224,580				6,470	08/01/2037	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER SEC SER A		06/30/2020	SCHEDULED REDEMPTION		508,019	508,019	508,019	508,019						508,019				13,539	06/30/2027	1PL
606822-BE-3	MITSUBISHI UFJ FIN GRP SR NT	D	06/29/2020	MITSUBISHI TR & BANK		195,127	165,000	188,634			(57)		(57)		188,577		6,550	6,550	2,170	03/07/2039	1FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		06/01/2020	SCHEDULED REDEMPTION		19,685	19,685	17,926	18,890		795		795		19,685				357	07/01/2034	1FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		06/01/2020	SCHDLD REDM/PRIN LOSS		661,536	668,345	642,794	651,407		10,129		10,129		661,536				18,211	08/01/2035	2FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		06/01/2020	SCHEDULED REDEMPTION		28,357	28,357	28,894	28,590		(233)		(233)		28,357				685	08/01/2034	1FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		06/01/2020	SCHDLD REDM/PRIN LOSS		45,033	45,645	44,988	45,033						45,033				1,244	08/01/2035	3FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		06/01/2020	SCHEDULED REDEMPTION		41,953	41,953	30,832			11,122		11,122		41,953				1,122	11/01/2035	1FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		06/01/2020	SCHEDULED REDEMPTION		354,727	354,727	332,565	333,895		20,833		20,833		354,727				6,352	08/01/2034	1FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		06/01/2020	SCHEDULED REDEMPTION		322,413	322,413	319,390	320,967		1,445		1,445		322,413				7,490	03/01/2035	1FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		06/01/2020	SCHEDULED REDEMPTION		58,628	58,628	28,071	26,590		32,038		32,038		58,628				560	06/01/2036	1FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		06/01/2020	SCHEDULED REDEMPTION		8,892	8,892	8,557	8,800		92		92		8,892				219	03/01/2035	1FM
61744Y-AH-1	MORGAN STANLEY SR NT		06/29/2020	MORGAN STANLEY CPTL		165,226	160,000	166,608			(207)		(207)		166,401		(1,176)	(1,176)	513	05/19/2022	2FE
61744Y-AL-2	MORGAN STANLEY SR NT		06/29/2020	MORGAN STANLEY CPTL		491,597	415,000	475,638			(167)		(167)		475,471		16,126	16,126	7,279	07/22/2038	2FE
61747Y-DY-8	MORGAN STANLEY SR NT		06/29/2020	MORGAN STANLEY CPTL		424,123	340,000	411,706			(119)		(119)		411,587		12,536	12,536	6,254	01/27/2045	2FE
617482-V9-2	MORGAN STANLEY SR NT		06/29/2020	MORGAN STANLEY CPTL		185,605	120,000	180,726			(116)		(116)		180,611		4,995	4,995	3,336	07/24/2042	2FE
61744Y-AK-4	MORGAN STANLEY SR NT FRN		06/29/2020	MORGAN STANLEY CPTL		33,597	30,000	33,135	31,515		(25)		(25)		33,110		487	487	476	07/22/2028	2FE
617446-8C-6	MORGAN STANLEY SR NT SER GMTN		06/29/2020	MORGAN STANLEY CPTL		225,404	200,000	224,220			(277)		(277)		223,943		1,461	1,461	3,511	07/23/2025	2FE
617482-4M-3	MORGAN STANLEY SUB NT		06/29/2020	MORGAN STANLEY CPTL		167,450	155,000	168,639			(344)		(344)		168,295		(845)	(845)	1,259	11/01/2022	2FE
55336V-BC-3	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		616,399	600,000	620,242	618,683		(2,284)		(2,284)		616,399				26,863	01/15/2025	2FE
55336V-BE-9	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		30,095,522	30,000,000	30,102,624	30,099,736		(4,214)		(4,214)		30,095,522				605,625	12/01/2027	2FE
55336V-BF-6	MPLX LP SR NT 144A		05/22/2020	EXCHANGE		199,361	200,000	199,354	199,356		4		4		199,361				4,940	12/01/2047	2FE
57636Q-AR-5	MSTRCARD INC SR NT		05/07/2020	GOLDMAN, SACHS & CO		277,943	250,000	249,303			11		11		249,314		28,629	28,629	1,031	03/26/2027	1FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		06/25/2020	SCHEDULED REDEMPTION		174,166	174,166	149,210	153,108		21,058		21,058		174,166				1,648	11/25/2034	1FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		06/25/2020	SCHEDULED REDEMPTION		135,050	135,050	107,915	119,303		15,747		15,747		135,050				1,174	02/25/2035	1FM
90520E-AH-4	MUFG UNION BANK NA SR NT SER BKNT		06/29/2020	MORGAN STANLEY CPTL		393,809	380,000	396,162			(542)		(542)		395,620		(1,811)	(1,811)	2,993	04/01/2022	1FE
G6390@-AA-4	NAMPAK INTERNATIONAL LTD SER A SR NT	D	05/28/2020	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				299,650	05/28/2020	3
63111X-AB-7	NASDAQ INC SR NT		05/27/2020	CITIGROUP GLBL MKT INC		757,103	750,000	735,735			24		24		735,759		21,343	21,343	2,099	04/28/2050	2FE
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	06/30/2020	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				951	03/31/2035	2PL
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	06/30/2020	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,750	11/30/2033	2PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	06/30/2020	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000				483	06/30/2035	2PL
637432-NS-0	NATIONAL RURAL UTIL COOP COLLATERAL TR		06/29/2020	MORGAN STANLEY CPTL		1,722,870	1,500,000	1,718,854			(1,404)		(1,404)		1,717,450		5,420	5,420	16,342	03/15/2029	1FE
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		06/25/2020	SCHEDULED REDEMPTION		40,931	40,931	40,937	40,935		(4)		(4)		40,931				293	12/27/2067	1FE
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		06/15/2020	SCHEDULED REDEMPTION		63,420	63,420	63,414			6		6		63,420				323	01/15/2069	1FE
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR NT		06/29/2020	MORGAN STANLEY CPTL		142,710	115,000	141,787	114,660		(50)		(50)		141,736		974	974	2,360	01/15/2043	1FE
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		04/27/2020	SCHEDULED REDEMPTION		76,095	76,095	76,163			(68)		(68)		76,095				418	04/25/2031	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
641062-AE-4	NESTLE HLDGS INC CO GUARNT 144A		06/29/2020	MORGAN STANLEY CPTL		174,169	155,000	173,687	154,641		(209)		(209)		173,477		692	692	1,462	09/24/2025	1FE
641062-AL-8	NESTLE HLDGS INC CO GUARNT 144A		06/29/2020	MORGAN STANLEY CPTL		237,173	190,000	230,213			(111)		(111)		230,103		7,070	7,070	1,997	09/24/2038	1FE
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A		06/29/2020	MORGAN STANLEY CPTL		210,474	165,000	211,818	196,730		(71)		(71)		211,747		(1,273)	(1,273)	1,778	09/24/2048	1FE
641423-CA-4	NEVADA PWR CO GENL REF MORT		06/29/2020	MORGAN STANLEY CPTL		66,562	50,000	64,978			(31)		(31)		64,947		1,615	1,615	348	05/15/2041	1FE
64318@-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A		06/30/2020	SCHEDULED REDEMPTION		364,915	364,915	364,915	364,915						364,915					06/30/2032	2PL
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		06/01/2020	SCHEDULED REDEMPTION		95,312	95,312	69,025	27,729		67,582		67,582		95,312				943	07/01/2036	1FM
64952W-CP-6	NEW YORK LIFE GLBL FDG SR SEC 144A		04/09/2020	MATURED		1,000,000	1,000,000	995,230	999,442		558		558		1,000,000				10,000	04/09/2020	1FE
65120F-AA-2	NEWCREST FINANCE PTY LTD CO GUARNT 144A	D	05/14/2020	TENDER @ 105.639		5,281,950	5,000,000	5,217,850	5,051,491		(9,851)		(9,851)		5,041,640		240,310	240,310	110,632	11/15/2021	2FE
654106-AK-9	NIKE INC SR NT		05/27/2020	MIZUHO SEC USA INC		277,530	250,000	249,633			6		6		249,638		27,892	27,892	1,227	03/27/2030	1FE
65473Q-BF-9	NISOURCE INC SR NT		06/29/2020	MORGAN STANLEY CPTL		357,189	295,000	350,006			(80)		(80)		349,926		7,263	7,263	1,649	05/15/2047	2FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		06/03/2020	SCHEDULED REDEMPTION		226,390	226,390	226,390							226,390				3,235	02/28/2032	1PL
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN	D	06/01/2020	CALLED @ 100.000		6,243,482	6,243,482	6,118,613	6,125,674		2,945		2,945		6,128,619		114,863	114,863	45,675	06/12/2026	3PL
655664-AT-7	NORDSTROM INC SR NT		05/27/2020	IMPERIAL CAPITAL LLC		912,500	1,250,000	1,271,830	1,248,616		(674)		(674)		1,271,159		(358,659)	(358,659)	30,838	04/01/2030	2FE
655844-BV-9	NORFOLK SOUTHERN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		313,474	265,000	305,790			(45)		(45)		305,745		7,729	7,729	4,055	08/15/2052	2FE
655844-BX-5	NORFOLK SOUTHERN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		325,036	275,000	319,292			(65)		(65)		319,227		5,809	5,809	1,807	11/01/2047	2FE
655844-CA-4	NORFOLK SOUTHERN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		146,289	130,000	144,784			(169)		(169)		144,614		1,675	1,675	1,977	08/01/2025	2FE
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		157,912	140,000	158,865			(40)		(40)		158,826		(914)	(914)	1,798	08/15/2042	1FE
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		24,161	20,000	24,077			(7)		(7)		24,070		91	91	302	08/15/2045	1FE
666807-BJ-0	NORTHROP GRUMMAN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		17,555	15,000	17,495	13,759		(4)		(4)		17,491		64	64	122	04/15/2045	2FE
666807-BM-3	NORTHROP GRUMMAN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		365,554	340,000	369,711			(385)		(385)		369,326		(3,772)	(3,772)	4,594	01/15/2025	2FE
666807-BP-6	NORTHROP GRUMMAN CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		494,323	415,000	506,112	467,998		(139)		(139)		505,973		(11,650)	(11,650)	3,531	10/15/2047	2FE
66989H-AH-1	NOVARTIS CAPITAL CORP CO GUARNT	C	06/29/2020	MORGAN STANLEY CPTL		617,754	470,000	627,380			(295)		(295)		627,085		(9,331)	(9,331)	3,159	05/06/2044	1FE
66989H-AK-4	NOVARTIS CAPITAL CORP CO GUARNT	C	06/29/2020	MORGAN STANLEY CPTL		6,238	5,000	6,315			(2)		(2)		6,313		(75)	(75)	23	11/20/2045	1FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		06/20/2020	SCHEDULED REDEMPTION		328,589	328,589	328,589	328,589						328,589				6,455	04/20/2046	1FE
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		06/19/2020	SCHEDULED REDEMPTION		53,768	53,768	53,014			754		754		53,768				257	11/19/2049	1FE
62940Q-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A		06/15/2020	SCHEDULED REDEMPTION		551,247	551,247	565,749	560,388		(9,141)		(9,141)		551,247				21,361	12/15/2025	3FE
67021C-AN-7	NSTAR ELEC CO SR NT		06/29/2020	MORGAN STANLEY CPTL		1,078,972	950,000	1,074,171			(790)		(790)		1,073,381		5,591	5,591	3,945	05/15/2029	1FE
670346-AS-4	NUCOR CORP SR NT		05/22/2020	JEFFERIES LLC		556,903	550,000	548,466			2		2		548,467		8,435	8,435	206	06/01/2030	2FE
67066G-AF-1	NVIDIA CORP SR NT		05/13/2020	VARIOUS		3,057,559	2,850,000	2,839,427			99		99		2,839,525		218,034	218,034	8,932	04/01/2030	1FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		750,830	750,830	765,612	762,051		(11,221)		(11,221)		750,830				12,622	04/01/2046	1FM
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,716,510	1,716,510	1,719,997	1,719,265		(2,754)		(2,754)		1,716,510				28,669	10/01/2045	1FM
67502#-AA-6	OCEAN SPRAY CTL SER A-1		06/15/2020	SCHEDULED REDEMPTION		141,990	141,990	141,990	140,586		1,405		1,405		141,990				2,273	08/15/2036	2
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B		06/15/2020	SCHEDULED REDEMPTION		63,206	63,206	63,206	63,206						63,206				2,054	06/15/2040	3
68233D-AP-2	ONCOR ELEC DELIVERY SR NT SR SEC		06/29/2020	MORGAN STANLEY CPTL		45,116	30,000	45,807			(66)		(66)		45,741		(625)	(625)	1,003	01/15/2033	1FE
68233D-AR-8	ONCOR ELEC DELIVERY SR SEC		06/29/2020	MORGAN STANLEY CPTL		135,320	120,000	136,468			(448)		(448)		136,020		(700)	(700)	2,800	09/01/2022	1FE
68233D-AT-4	ONCOR ELEC DELIVERY SR SEC		06/29/2020	MORGAN STANLEY CPTL		51,168	35,000	50,441			(68)		(68)		50,374		794	794	408	05/01/2032	1FE
68233J-AS-3	ONCOR ELEC DELIVERY SR SEC		06/29/2020	MORGAN STANLEY CPTL		619,649	445,000	620,067	461,791		(365)		(365)		619,702		(53)	(53)	1,965	06/01/2042	1FE
68233J-AT-1	ONCOR ELEC DELIVERY SR SEC		06/29/2020	MORGAN STANLEY CPTL		524,672	415,000	531,402			(252)		(252)		531,150		(6,478)	(6,478)	1,574	12/01/2041	1FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		06/11/2020	SCHEDULED REDEMPTION		814,461	814,461	781,690	798,476		15,986		15,986		814,461				22,375	10/11/2030	1FM
P8711*-AA-4	OPAIN SA SR SEC	D	06/15/2020	SCHEDULED REDEMPTION		1,679,605	1,679,605	1,679,605	1,679,605						1,679,605				34,348	12/15/2026	2FE
68389X-AE-5	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		7,582	5,000	7,516			(7)		(7)		7,509		72	72	69	04/15/2038	1FE
68389X-AV-7	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		867,206	705,000	870,357	819,018		(633)		(633)		869,724		(2,518)	(2,518)	14,568	07/08/2034	1FE
68389X-BF-1	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		394,308	335,000	395,582			(103)		(103)		395,480		(1,171)	(1,171)	1,766	05/15/2045	1FE
68389X-BJ-3	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		46,943	40,000	46,035	44,963		(9)		(9)		46,026		917	917	738	07/15/2046	1FE
68389X-BL-8	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		324,176	310,000	327,549			(325)		(325)		327,224		(3,048)	(3,048)	2,191	09/15/2023	1FE
68389X-BP-9	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		205,477	180,000	204,416	194,317		(69)		(69)		204,346		1,131	1,131	874	11/15/2037	1FE
68389X-BQ-7	ORACLE CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		514,496	440,000	510,967			(104)		(104)		510,863		3,633	3,633	2,249	11/15/2047	1FE
68389X-BX-2	ORACLE CORP SR NT		06/17/2020	BNP PARIBAS SEC CORP		1,112,800	1,000,000	996,540			14		14		996,554		116,246	116,246	7,800	04/01/2050	1FE
68902V-AB-3	OTIS WORLDWIDE CORP CO GUARNT 144A		04/08/2020	GOLDMAN, SACHS & CO		579,812	600,000	599,892			0		0		599,892		(20,081)	(20,081)	2,578	02/15/2050	2FE
68902V-AF-4	OTIS WORLDWIDE CORP CO GUARNT 144A		05/26/2020	MARKETAXESS		656,058	650,000	649,948			1		1		649,949		6,109	6,109	4,214	02/15/2030	2FE
69144Y-AA-5	OXFORD FIN FNDG TR 2016-1A CL A 144A		06/15/2020	SCHEDULED REDEMPTION		201,233	201,233	201,233	201,233						201,233				3,541	06/17/2024	1FE
695114-CG-1	PACIFICORP 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		14,381	10,000	14,377			(12)		(12)		14,366		15	15	132	10/15/2037	1FE
695114-CL-0	PACIFICORP 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		424,131	290,000	407,079			(283)		(283)		406,795		17,335	17,335	8,023	01/15/2039	1FE
713448-CC-0	PEPSICO INC SR NT		06/29/2020	MORGAN STANLEY CPTL		254,343	215,000	251,426			(74)		(74)		251,351		2,991	2,991	2,967	08/13/2042	1FE
714264-AA-6	PERNOD-RICARD SA NT 144A	D	06/24/2020	CALLED @ 104.039		5,337,221	5,130,000	5,082,035	5,122,294		2,861		2,861		5,125,155		4,845	4,845	417,800	04/07/2021	2FE
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT		06/29/2020	BNP PARIBAS SEC CORP		1,514,310	1,500,000	1,487,550			35		35		1,487,585		26,725	26,725	1,575	06/15/2030	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	06/01/2020	SCHEDULED REDEMPTION		267,698	267,698	167,980	209,250		58,448		58,448		267,698					11/01/2029	2FE
71654Q-CK-6	PETROLEOS MEXICANOS CO GUARNT	D	06/16/2020	J P MORGAN SEC INC		216,750	250,000	250,000	250,000						250,000		(33,250)	(33,250)	11,369	02/12/2028	3FE
717081-EC-3	PFIZER INC SR NT		06/29/2020	MORGAN STANLEY CPTL		268,627	220,000	266,411			(140)		(140)		266,271		2,356	2,356	4,791	12/15/2036	1FE
717081-EV-1	PFIZER INC SR NT		06/29/2020	MORGAN STANLEY CPTL		416,286	326,000	405,445			(114)		(114)		405,331		10,955	10,955	3,840	03/15/2049	1FE
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		04/01/2020	SCHEDULED REDEMPTION		672,995	672,995	640,338	632,889		40,106		40,106		672,995				31,126	04/01/2042	1
72925P-AC-9	PLUM CREEK TIMBR SR NT		05/18/2020	CALLED @ 103.379		25,844,750	25,000,000	24,992,400	24,998,910		338		338		24,999,248		752	752	1,637,875	03/15/2021	2FE
69353R-FN-3	PNC BANK NA SR NT FRN SER BKNT		05/20/2020	ROYAL BANK OF CANADA		10,004,100	10,000,000	10,000,000	10,000,000						10,000,000		4,100	4,100	80,079	06/10/2021	1FE
693475-AV-7	PNC FINANCIAL SVCS SR NT		06/08/2020	MORGAN STANLEY CPTL		273,030	250,000	249,433	249,532		48		48		249,579		23,451	23,451	7,705	01/23/2024	1FE
G7178*-AE-4	PORTERBROOK RAIL FIN LTD SER A SR SEC	B	04/16/2020	SCHEDULED REDEMPTION		930,983	930,983	970,575	930,983					(23,724)	970,575	(39,592)		(39,592)	12,522	04/16/2028	2FE
69351U-AN-3	PPL ELEC UTILITIES 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		58,367	44,000	57,119			(27)		(27)		57,092		1,275	1,275	1,055	07/15/2041	1FE
69351U-AV-5	PPL ELEC UTILITIES 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		178,333	145,000	178,709			(49)		(49)		178,660		(327)	(327)	3,276	06/15/2048	1FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		06/30/2020	SCHEDULED REDEMPTION		41,086	41,086	41,086	41,086						41,086				729	05/01/2039	2PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		06/01/2020	SCHEDULED REDEMPTION		25,430	25,430	25,422	25,426		4		4		25,430				662	03/01/2035	1FM
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		06/01/2020	SCHEDULED REDEMPTION		624,387	624,387	630,924			(6,537)		(6,537)		624,387				6,007	02/01/2050	1FE
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,755,850	3,755,850	3,650,510	3,665,140		90,710		90,710		3,755,850				62,579	06/01/2048	1FM
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,402,241	2,402,241	2,396,611	2,397,674		4,568		4,568		2,402,241				45,667	08/01/2048	1FM
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,552,534	3,552,534	3,510,903	3,518,384		34,150		34,150		3,552,534				67,748	11/01/2048	1FM
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,820,625	3,820,625	3,906,589	3,898,356		(77,731)		(77,731)		3,820,625				71,969	07/01/2049	1FM
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		1,307,455	1,140,000	1,311,737			(356)		(356)		1,311,381		(3,927)	(3,927)	12,084	09/15/2042	1FE
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MTG		06/29/2020	MORGAN STANLEY CPTL		31,564	25,000	30,707			(10)		(10)		30,697		867	867	317	03/15/2044	1FE
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MTG SER 17		06/29/2020	MORGAN STANLEY CPTL		335,729	225,000	335,923			(310)		(310)		335,613		117	117	4,688	09/01/2037	1FE
74456Q-BX-3	PUBSVC ELEC 1ST MTG MTN DTD 09/07/18		06/29/2020	MORGAN STANLEY CPTL		1,728,645	1,500,000	1,734,561			(1,629)		(1,629)		1,732,932		(4,287)	(4,287)	18,250	09/01/2028	1FE
745310-AB-8	PUGET ENERGY INC SR SEC		06/20/2020	CALLED @ 102.839		1,028,388	1,000,000	999,971	999,996		2		2		999,998		2	2	61,791	12/15/2020	2FE
74922R-AP-5	RALI 2006-QS1 CL 3A1		06/01/2020	SCHDLD REDM/PRIN LOSS		129,698	142,880	116,007	129,744		(47)		(47)		129,698				3,918	12/01/2021	4FM
754730-AF-6	RAYMOND JAMES FINANCIAL SR NT		06/08/2020	RAYMOND JAMES & ASSOC		108,000	90,000	107,838	107,758		(175)		(175)		107,584		416	416	4,022	07/15/2046	2FE
755111-BW-0	RAYTHEON CO SR NT		06/10/2020	EXCHANGE		4,979,820	5,000,000	4,976,000	4,979,583		238		238		4,979,820				114,236	12/15/2041	1FE
755111-BY-6	RAYTHEON CO SR NT		06/10/2020	EXCHANGE		7,003,112	6,869,000	7,138,504	7,015,382		(12,270)		(12,270)		7,003,112				105,182	12/15/2024	1FE
75513E-AD-3	RAYTHEON TECH CORP SR NT		05/15/2020	VARIOUS		15,006,260	15,000,000	14,980,800			2		2		14,980,802		25,458	25,458	438	07/01/2030	2FE
913017-BP-3	RAYTHEON TECH CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		72,013	50,000	70,859			(52)		(52)		70,807		1,206	1,206	1,412	07/15/2038	2FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,010,664	1,010,664	1,021,876			(11,212)		(11,212)		1,010,664				9,374	02/01/2050	1FE
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		06/01/2020	SCHEDULED REDEMPTION		549,779	549,779	553,816			(4,037)		(4,037)		549,779				5,099	02/01/2050	1FE
75625Q-AD-1	RECKITT BENCKISER TSY CO GUARNT 144A	D	06/29/2020	MORGAN STANLEY CPTL		338,576	320,000	339,477	303,712		(287)		(287)		339,191		(615)	(615)	4,522	06/26/2024	1FE
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	04/12/2020	SCHEDULED REDEMPTION		199,403	199,403	199,403	199,403						199,403				5,857	10/12/2031	2FE
74949L-AD-4	RELX CAPITAL INC CO GUARNT	C	06/29/2020	JEFFERIES LLC		215,910	200,000	198,684			12		12		198,696		17,214	17,214	650	05/22/2030	2FE
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		06/25/2020	SCHEDULED REDEMPTION		30,954	30,954	12,923	3,214		27,739		27,739		30,954				201	06/25/2046	1FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		06/25/2020	SCHEDULED REDEMPTION		47,914	47,914	33,016	16,032		31,882		31,882		47,914				391	04/25/2046	1FM
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL MII1		06/25/2020	SCHEDULED REDEMPTION		80,865	80,865	68,331	76,663		4,202		4,202		80,865				794	02/25/2034	1FM
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL AI5		06/01/2020	SCHEDULED REDEMPTION		107,055	107,055	106,072	107,005		51		51		107,055				2,600	07/01/2034	1FM
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		06/01/2020	SCHEDULED REDEMPTION		476,557	476,557	476,375	476,545		12		12		476,557				13,100	09/01/2034	1FM
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		06/01/2020	SCHEDULED REDEMPTION		756	756	756	756						756				17	09/01/2034	1FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		05/01/2020	SCHEDULED REDEMPTION		21,979	21,979	21,973	21,978		1		1		21,979				433	06/01/2034	1FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		06/01/2020	SCHDLD REDM/PRIN LOSS		174,594	200,942	185,473	165,952		8,642		8,642		174,594				5,473	03/01/2036	4FM
76118G-AC-7	RESIDENTIAL RE 2016 LTD SER C13 144A	D	06/06/2020	CALLED @ 100.000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				427,727	06/06/2023	3FE
76138Q-A*-8	REVENTAZON FINANCE TRUST SR SEC NOTES	D	05/15/2020	SCHEDULED REDEMPTION		598,500	598,500	598,500	598,500						598,500				23,940	11/15/2033	4FE
761713-BT-2	REYNOLDS AMERICAN INC CO GUARNT SER	C	05/01/2020	MATURED		8,000,000	8,000,000	8,025,377	8,002,195		(2,195)		(2,195)		8,000,000				275,000	05/01/2020	2FE
74955D-AA-9	RGS FDG SEC LSE OBL BD DEB		06/07/2020	SCHEDULED REDEMPTION		445,531	445,531	443,354	445,302		229		229		445,531				21,853	12/07/2021	2FE
74955D-AB-7	RGS FDG SEC LSE OBL BD DEB		06/07/2020	VARIOUS		799,294	799,294	799,294	799,294						799,294				46,863	12/07/2022	2FE
74955E-AA-7	RGS LSE OBL DEB		06/07/2020	SCHEDULED REDEMPTION		167,448	167,448	166,506	167,312		136		136		167,448				8,213	12/07/2022	2FE
74955E-AB-5	RGS SEC LSEOBL DEB		06/07/2020	VARIOUS		799,300	799,300	799,300	799,300						799,300				46,863	12/07/2022	2FE
96926G-AD-5	RICE UNIVERSITY NT		06/29/2020	MORGAN STANLEY CPTL		1,510,440	1,230,000	1,491,957			(297)		(297)		1,491,660		18,780	18,780	5,931	05/15/2055	1FE
G1263#-AA-7	RIDLEY TERMINALS SEC	A	06/30/2020	VARIOUS		1,690,426	1,690,426	1,648,165			84,538		84,538		1,690,426				85,212	12/22/2027	3PL
774341-AK-7	ROCKWELL COLLINS INC SR NT		06/10/2020	EXCHANGE		24,970,390	25,000,000	24,958,750	24,968,689		1,702		1,702		24,970,390				644,097	03/15/2027	2FE
774341-AL-5	ROCKWELL COLLINS INC SR NT		06/10/2020	EXCHANGE		9,959,087	10,000,000	9,956,700	9,958,734		353		353		9,959,087				283,958	04/15/2047	2FE
N4281@-BG-9	ROYAL VOPAK NV SR NT SER S	D	06/19/2020	MATURED		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				372,400	06/19/2020	2
785592-AE-6	SABINE PASS LIQUEFACTION SR SEC		06/08/2020	CALLED @ 101.964		1,274,546	1,250,000	1,277,313	1,269,231		(8,005)		(8,005)		1,261,226		(11,226)	(11,226)	84,507	02/01/2021	2FE
G7770#-AB-8	SAGE TREASURY CO LTD SER E SR NT	D	05/20/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				77,000	05/20/2020	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
80007R-AE-5	SANDS CHINA LTD SR NT	D	06/09/2020	HSBC SECURITIES INC		220,674	200,000	225,680	225,171		(1,117)		(1,117)		224,054		(3,380)	(3,380)	9,090	08/08/2028	2FE
80007R-AG-0	SANDS CHINA LTD SR NT 144A	D	06/11/2020	VARIOUS		4,156,630	4,000,000	3,983,200			28		28		3,983,228		173,403	173,403	3,646	06/18/2030	2FE
80007R-AJ-4	SANDS CHINA LTD SR NT 144A	D	06/09/2020	VARIOUS		5,110,400	5,000,000	4,995,050			15		15		4,995,065		115,335	115,335	3,694	01/08/2026	2FE
80285H-AD-2	SANTANDER DRIVE AUTO REC 2019-1 CL A3		06/15/2020	SCHEDULED REDEMPTION		99,863	99,863	100,105			(242)		(242)		99,863				250	12/15/2022	1FE
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	06/15/2020	SCHEDULED REDEMPTION		264,000	264,000	264,000	264,000						264,000				7,260	09/15/2027	3
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1		06/15/2020	SCHEDULED REDEMPTION		733,136	733,136	570,580	616,168		116,968		116,968		733,136				22,434	12/15/2031	4FE
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		06/20/2020	SCHEDULED REDEMPTION		12,052	12,052	11,209	11,673		379		379		12,052				118	05/20/2034	1FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		06/20/2020	SCHEDULED REDEMPTION		58,664	58,664	55,010	56,257		2,407		2,407		58,664				616	05/20/2034	1FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		06/20/2020	SCHEDULED REDEMPTION		65,103	65,103	56,640	59,290		5,813		5,813		65,103				423	06/20/2036	1FM
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		06/01/2020	SCHEDULED REDEMPTION		372,139	372,139	382,140	381,155		(9,016)		(9,016)		372,139				6,119	09/01/2042	1FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		06/01/2020	SCHEDULED REDEMPTION		187,287	187,287	189,716	189,034		(1,747)		(1,747)		187,287				3,527	04/01/2044	1FM
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,028,433	2,028,433	2,075,341	2,062,458		(34,025)		(34,025)		2,028,433				34,080	05/01/2045	1FM
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,624,321	2,624,321	2,635,802	2,632,994		(8,673)		(8,673)		2,624,321				44,218	07/01/2045	1FM
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		1,000,770	1,000,770	1,000,067	1,000,122		648		648		1,000,770				16,862	07/01/2045	1FM
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,058,797	2,058,797	2,115,962	2,102,954		(44,157)		(44,157)		2,058,797				34,246	08/01/2046	1FM
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		896,047	896,047	925,308	918,488		(22,442)		(22,442)		896,047				14,358	11/01/2046	1FM
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		865,374	865,374	872,541	871,329		(5,955)		(5,955)		865,374				14,679	02/01/2047	1FM
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		375,450	375,450	373,045	373,442		2,008		2,008		375,450				6,301	04/01/2047	1FM
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		4,138,614	4,138,614	4,232,379	4,215,629		(77,015)		(77,015)		4,138,614				67,233	07/01/2047	1FM
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		1,122,540	1,122,540	1,122,014	1,122,107		433		433		1,122,540				18,228	02/01/2048	1FM
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		1,291,130	1,291,130	1,265,912	1,270,308		20,822		20,822		1,291,130				21,616	03/01/2048	1FM
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,969,331	2,969,331	2,986,684	2,985,550		(16,218)		(16,218)		2,969,331				56,139	07/01/2048	1FM
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,404,604	1,404,604	1,404,384	1,404,421		183		183		1,404,604				26,486	09/01/2048	1FM
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,408,663	3,408,663	3,368,718	3,374,834		33,829		33,829		3,408,663				64,568	11/01/2048	1FM
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		311,421	311,421	316,481	315,448		(4,027)		(4,027)		311,421				5,956	02/01/2048	1FM
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		455,671	455,671	461,234	460,100		(4,429)		(4,429)		455,671				8,715	02/01/2048	1FM
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		254,827	254,827	258,203	257,453		(2,626)		(2,626)		254,827				5,484	10/01/2048	1FM
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		988,166	988,166	990,173	989,967		(1,801)		(1,801)		988,166				18,442	02/01/2049	1FM
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,818,433	3,818,433	3,891,222	3,908,937		(90,504)		(90,504)		3,818,433				72,209	06/01/2049	1FM
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		1,416,515	1,416,515	1,437,691	1,436,467		(19,951)		(19,951)		1,416,515				26,787	06/01/2049	1FM
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		06/01/2020	SCHEDULED REDEMPTION		4,090,738	4,090,738	4,162,965	4,159,252		(68,513)		(68,513)		4,090,738				66,730	09/01/2049	1FM
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		06/01/2020	SCHEDULED REDEMPTION		3,413,779	3,413,779	3,459,119	3,456,791		(43,012)		(43,012)		3,413,779				55,687	09/01/2049	1FM
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,755,005	3,755,005	3,820,717	3,819,190		(64,185)		(64,185)		3,755,005				55,383	12/01/2049	1FM
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		486,272	486,272	492,351	492,210		(5,937)		(5,937)		486,272				9,420	12/01/2049	1FM
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,360,972	1,360,972	1,386,797	1,382,644		(21,672)		(21,672)		1,360,972				29,109	03/01/2049	1FM
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,515,175	2,515,175	2,588,095	2,614,519		(99,344)		(99,344)		2,515,175				62,666	08/01/2049	1FM
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		4,765,944	4,765,944	4,857,605	4,851,152		(85,208)		(85,208)		4,765,944				88,113	09/01/2049	1FM
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,349,288	2,349,288	2,403,249			(53,960)		(53,960)		2,349,288				32,351	02/01/2050	1FE
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		453,883	453,883	462,889			(9,007)		(9,007)		453,883				6,250	02/01/2050	1FE
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,381,694	2,381,694	2,440,492			(58,798)		(58,798)		2,381,694				26,013	03/01/2050	1FE
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		952,677	952,677	973,220			(20,542)		(20,542)		952,677				10,405	03/01/2050	1FE
78413H-AB-5	SES SA CO GUARNT 144A	D	06/09/2020	STIFEL, NICOLAUS & CO		1,078,000	1,100,000	1,166,816	1,166,643		(699)		(699)		1,165,944		(87,944)	(87,944)	40,000	04/04/2043	2FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		04/25/2020	SCHEDULED REDEMPTION		25,000	25,000	25,992			(992)		(992)		25,000				652	07/25/2049	2FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		06/01/2020	SCHEDULED REDEMPTION		820,686	820,686	829,150	827,701		(7,015)		(7,015)		820,686				13,729	11/01/2046	1FM
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		06/15/2020	SCHEDULED REDEMPTION		80,658	80,658	80,658	80,658						80,658				1,771	06/15/2038	1PL
82620K-AD-5	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	06/29/2020	MORGAN STANLEY CPTL		202,781	195,000	204,041			(280)		(280)		203,761		(981)	(981)	534	05/27/2022	1FE
82620K-AJ-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	06/29/2020	MORGAN STANLEY CPTL		368,457	365,000	370,400			(260)		(260)		370,140		(1,683)	(1,683)	1,827	09/15/2021	1FE
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		107,950	107,950	107,927	107,940		9		9		107,950				1,189	07/20/2033	1FE
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		137,259	137,259	137,234	137,247		12		12		137,259				1,551	10/20/2033	1FE
784422-AB-3	SLC STUDENT LOAN TR 2007-2 CL A2		05/15/2020	SCHEDULED REDEMPTION		37,721	37,721	37,727	37,726		(6)		(6)		37,721				421	05/15/2028	1FE
78449Q-AA-5	SMB PRIV ED LOAN TRU 2018-C CL A1 144A		06/15/2020	SCHEDULED REDEMPTION		73,918	73,918	73,915	73,917		1		1		73,918				273	09/15/2025	1FE
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		06/01/2020	SCHEDULED REDEMPTION		2,529,260	2,529,260	2,335,742	2,347,866		181,394		181,394		2,529,260				37,408	11/01/2046	1FM
83416W-AB-9	SOLAR STAR FUNDING LLC CO GUARNT 144A		06/30/2020	SCHEDULED REDEMPTION		91,236	91,236	91,236	91,236						91,236				1,802	06/30/2035	2FE
83421#-AA-1	SOLGEN LLC SR NT		06/30/2020	SCHEDULED REDEMPTION		658,205	658,205	658,205	658,205						658,205				12,934	09/30/2036	2PL
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		06/20/2020	SCHEDULED REDEMPTION		42,500	42,500	42,500							42,500				626	01/20/2050	2FE
835495-AL-6	SONOCO PRODUCTS CO SR NT		04/20/2020	VARIOUS		8,026,395	8,000,000	7,991,040							7,991,040		35,355	35,355		05/01/2030	2FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
84265V-AD-7	SOUTHERN COPPER CORP GTD SUB NT	C	04/16/2020	MATURED		7,000,000	7,000,000	6,981,750	6,999,345		655		655		7,000,000				188,125	04/16/2020	2FE
84265V-AJ-4	SOUTHERN COPPER CORP SR NT	C	06/29/2020	MORGAN STANLEY CPTL		108,023	85,000	102,275			(23)		(23)		102,252		5,771	5,771	943	04/23/2045	2FE
844741-BJ-6	SOUTHWEST AIRLINES CO SR NT		05/29/2020	VARIOUS		10,106,250	10,000,000	9,978,300			197		197		9,978,497		127,753	127,753	26,833	05/04/2025	2FE
845437-BQ-4	SOUTHWESTERN ELEC PWR SR NT SER L		06/29/2020	MORGAN STANLEY CPTL		5,339	5,000	5,359	4,990		(1)		(1)		5,359		(20)	(20)	80	02/01/2048	2FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A		04/01/2020	SCHEDULED REDEMPTION		4,938	4,938	4,938	4,938						4,938				101	04/01/2028	2FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		06/30/2020	SCHEDULED REDEMPTION		96,807	96,807	96,807	96,807						96,807				2,795	06/30/2036	2PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		06/30/2020	SCHEDULED REDEMPTION		80,170	80,170	80,170	80,170						80,170				2,124	06/30/2036	2PL
84929*-AA-0	SPOWER FINANCE 2 SR SEC NTS DUE 2041		06/30/2020	SCHEDULED REDEMPTION		403,798	403,798	403,798	403,798						403,798				10,014	12/31/2041	3PL
84929#-AA-6	SPOWER FINANCE I SR SECURED		06/30/2020	SCHEDULED REDEMPTION		435,001	435,001	435,001	435,001						435,001				20,024	12/31/2036	3PL
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		06/20/2020	SCHEDULED REDEMPTION		217,500	217,500	218,411	181,961		(983)		(983)		217,500				3,350	09/20/2021	2FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		06/25/2020	SCHEDULED REDEMPTION		37,500	37,500	37,484	37,486		14		14		37,500				760	02/25/2044	1FE
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS		04/01/2020	SCHEDULED REDEMPTION		148,859	148,859	148,859	148,859						148,859				3,722	04/01/2039	2PL
85440K-AA-2	STANFORD UNIVERSITY NT		06/29/2020	MORGAN STANLEY CPTL		197,847	155,000	194,348			(63)		(63)		194,285		3,561	3,561	942	05/01/2048	1FE
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		06/15/2020	SCHEDULED REDEMPTION		412,565	412,565	412,565	412,565						412,565				13,697	03/01/2024	1FE
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		06/01/2020	SCHEDULED REDEMPTION		111,896	111,896	101,056	107,522		4,374		4,374		111,896				2,152	09/01/2034	1FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		06/01/2020	SCHEDULED REDEMPTION		67,138	67,138	60,286	62,276		4,861		4,861		67,138				1,237	09/01/2034	1FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		06/01/2020	SCHEDULED REDEMPTION		64,559	64,559	55,501	61,119		3,440		3,440		64,559				1,246	04/01/2034	1FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		06/01/2020	SCHEDULED REDEMPTION		60,190	60,190	59,506	59,789		401		401		60,190				1,032	07/01/2034	1FM
863579-WT-1	STRUCT ADJ RATE MOR 2005-16X CL A2B		06/25/2020	SCHEDULED REDEMPTION		106,044	106,044	96,235	105,015		1,029		1,029		106,044				1,003	08/25/2035	1FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		06/19/2020	SCHEDULED REDEMPTION		115,349	115,349	106,665	109,395		5,954		5,954		115,349				1,030	11/19/2033	1FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		06/19/2020	SCHEDULED REDEMPTION		300,084	300,084	271,201	280,653		19,431		19,431		300,084				2,475	05/19/2034	1FM
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		04/30/2020	SCHEDULED REDEMPTION		5,627	5,627	5,625			2		2		5,627				41	02/01/2055	1FE
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		05/25/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				1,094	05/25/2046	2FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		05/25/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				926	11/25/2048	2FE
87407P-AA-8	TAL ADVANTAGE LLC 2013-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		300,000	300,000	299,956	299,984		16		16		300,000				4,009	02/22/2038	1FE
87407P-AE-0	TAL ADVANTAGE LLC 2013-2A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		125,000	125,000	124,946	124,977		23		23		125,000				2,095	11/20/2038	1FE
87407P-AP-5	TAL ADVANTAGE LLC 2014-2A CL A2 144A		06/20/2020	SCHEDULED REDEMPTION		206,250	206,250	206,159	206,225		25		25		206,250				3,243	05/20/2039	1FE
87407P-AR-1	TAL ADVANTAGE LLC 2014-3A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		352,250	352,250	342,359	352,187		9,851		9,851		352,250				4,603	11/21/2039	1FE
874074-AA-5	TAL ADVANTAGE LLC 2017-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		192,641	192,641	196,042	195,831		(3,190)		(3,190)		192,641				4,091	04/20/2042	1FE
87408#-AB-7	TAL INTL CONTAINER CORP SR SEC NT		04/30/2020	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				108,200	04/30/2024	2FE
87612E-BA-3	TARGET CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		362,425	290,000	360,391			(145)		(145)		360,247		2,178	2,178		07/01/2042	1FE
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		06/15/2020	SCHEDULED REDEMPTION		305,514	305,514	305,511	305,513		1		1		305,514				4,500	06/15/2028	1FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		06/01/2020	SCHEDULED REDEMPTION		102,402	102,402	83,292	39,117		63,285		63,285		102,402				980	01/01/2037	1FM
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		06/01/2020	SCHEDULED REDEMPTION		58,032	58,032	48,107	27,626		30,406		30,406		58,032				1,596	04/01/2036	1FM
878237-AH-9	TECH DATA CORP SR NT		06/30/2020	TENDER @ 101.500		609,000	600,000	611,577	611,427		(793)		(793)		610,634		(1,634)	(1,634)	25,988	02/15/2027	2FE
878742-AT-2	TECK RES LTD SR NT	A	06/30/2020	TENDER @ 102.208		2,146,368	2,100,000	2,099,475	2,099,936		30		30		2,099,966		46,402	46,402	90,563	01/15/2021	2FE
Y8564*-AB-0	TEEKAY SHUTTLE SR NT SER B	D	06/30/2020	SCHEDULED REDEMPTION		492,419	492,419	492,419	492,419						492,419				12,212	12/31/2023	2FE
87938W-AM-5	TELEFONICA EMISIONES SAU CO GUARNT	D	04/27/2020	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				385,050	04/27/2020	2FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		06/30/2020	SCHEDULED REDEMPTION		297,702	297,702	297,702	297,702						297,702				9,008	12/30/2023	2FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	04/01/2020	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				3,692	04/01/2037	3FE
88307*-AA-3	TEXOMA WIND LLC SR SEC NT DUE 2034		06/30/2020	SCHEDULED REDEMPTION		1,239,927	1,239,927	1,239,927	1,239,927						1,239,927				25,543	06/30/2034	2PL
88315L-AA-6	TEXTAINER MARINE CNTNR 2018-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		360,000	360,000	355,745	356,373		3,627		3,627		360,000				6,987	07/20/2043	1FE
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		358,100	358,100	358,964	358,889		(789)		(789)		358,100				6,696	04/20/2044	1FE
88315F-AE-1	TEXTAINER MARINE CNTR 2017-2A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		337,248	337,248	337,188	337,205		43		43		337,248				5,605	06/20/2042	1FE
88315F-AA-9	TEXTAINER MRN CNTNRS 2017-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		404,786	404,786	404,768	404,773		12		12		404,786				7,117	05/20/2042	1FE
22974*-AA-4	TEXTRON CTL PT 2016		06/06/2020	SCHEDULED REDEMPTION		275,087	275,087	275,087	275,087						275,087				5,434	04/06/2036	2
883203-CB-5	TEXTRON INC SR NT		06/09/2020	GOLDMAN, SACHS & CO		292,575	300,000	298,569			28		28		298,597		(6,022)	(6,022)	2,100	06/01/2030	2FE
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT		04/30/2020	CREDIT SUISSE SEC LLC		182,375	150,000	150,000							150,000		32,375	32,375	731	03/25/2030	2FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		06/01/2020	SCHEDULED REDEMPTION		1,055,198	1,055,198	1,022,388	1,026,306		28,892		28,892		1,055,198				17,322	07/01/2048	1FM
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,558,590	1,558,590	1,542,761	1,544,608		13,982		13,982		1,558,590				29,947	11/01/2048	1FM
88632A-AK-4	TIAA BANK MTG LOAN TR 2018-3 CL A10 144A		06/01/2020	SCHEDULED REDEMPTION		2,226,557	2,226,557	2,227,253	2,227,098		(540)		(540)		2,226,557				42,782	11/01/2048	1FM
889175-BE-4	TOLEDO EDISON CO 1ST MTG		05/01/2020	MATURED		502,000	502,000	501,011	501,958		42		42		502,000				18,198	05/01/2020	1FE
88948A-AX-5	TOLL RD INV PART II 1999-B MBIA 144A		05/11/2020	J P MORGAN SEC INC		43,988,622	47,400,000	9,246,318	40,709,426		1,084,331		1,084,331		41,793,756		2,194,866	2,194,866		02/15/2022	2FE
89233P-4C-7	TOYOTA MTR CRDT CORP MTN DTD 06/17/10	C	06/17/2020	MATURED		10,000,000	10,000,000	9,942,700	9,996,752		3,248		3,248		10,000,000				225,000	06/17/2020	1FE
89615#-AJ-5	TRIDENT SEAFOODS CRP SR SEC NT SER 2010A		04/30/2020	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				306,500	04/30/2020	3
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		06/17/2020	SCHEDULED REDEMPTION		224,632	224,632	224,519	224,528		103		103		224,632				4,053	04/17/2049	1FE

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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
89679H-AA-3	TRITON CONTAINER FIN 2017-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		413,911	413,911	413,836	413,853		58		58		413,911				6,880	06/20/2042	1FE
89679H-AE-5	TRITON CONTAINER FIN 2017-2A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		76,409	76,409	76,519	76,497		(88)		(88)		76,409				1,305	08/20/2042	1FE
89679H-AJ-4	TRITON CONTAINER FIN 2018-1A CL A 144A		06/20/2020	SCHEDULED REDEMPTION		425,000	425,000	424,919	424,932		68		68		425,000				7,927	03/20/2043	1FE
G8967#-AJ-2	TRITON CONTAINER SR NT SER 2011-A-2		06/30/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				51,500	06/30/2023	2
05531F-BB-8	TRUIST FIN CORP SR NT MTN DTD 10/26/17		06/29/2020	MORGAN STANLEY CPTL		171,978	160,000	171,579			(158)		(158)		171,421		557	557	823	10/26/2024	1FE
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		44,560	37,000	44,384			(15)		(15)		44,369		191	191	607	08/16/2041	1FE
25468P-BW-5	TWDC ENTERPRISES 18 MTN DTD 02/28/02 B		06/29/2020	MORGAN STANLEY CPTL		70,620	48,000	69,412			(96)		(96)		69,316		1,304	1,304	1,120	03/01/2032	1FE
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	06/29/2020	MORGAN STANLEY CPTL		353,600	340,000	354,605			(452)		(452)		354,153		(553)	(553)	1,253	05/23/2023	1FE
90265E-AQ-3	UDR INC CO GUARMTN DTD 07/02/19		06/11/2020	U.S. BANCORP		607,320	600,000	597,972	598,053		61		61		598,114		9,206	9,206	16,640	01/15/2030	2FE
904764-AH-0	UNILEVER CAPITAL CORP NT		06/29/2020	MORGAN STANLEY CPTL		323,224	225,000	323,581	231,076		(431)		(431)		323,150		74	74	1,696	11/15/2032	1FE
906548-CN-0	UNION ELEC CO		06/29/2020	MORGAN STANLEY CPTL		174,560	145,000	172,870			(81)		(81)		172,789		1,771	1,771	1,450	04/01/2048	1FE
02360F-AB-2	UNION ELEC CO SR SEC		06/29/2020	MORGAN STANLEY CPTL		56,123	43,000	55,846			(35)		(35)		55,811		312	312	950	08/01/2037	1FE
906548-CJ-9	UNION ELEC CO SR SEC		06/29/2020	MORGAN STANLEY CPTL		181,121	155,000	179,807			(50)		(50)		179,757		1,364	1,364	1,780	09/15/2042	1FE
907818-EH-7	UNION PACIFIC CORP SR NT		05/26/2020	SUNTRUST CPTL MKTS		536,790	500,000	468,135	473,618		1,569		1,569		475,186		61,604	61,604	10,198	03/01/2026	2FE
907818-EM-6	UNION PACIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		210,919	175,000	205,209	163,269		(37)		(37)		205,172		5,747	5,747	1,662	10/01/2051	2FE
907818-EQ-7	UNION PACIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		188,234	170,000	186,484			(47)		(47)		186,437		1,798	1,798	1,802	09/15/2037	2FE
907818-ES-3	UNION PACIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		214,007	190,000	214,099			(280)		(280)		213,819		187	187	3,285	07/15/2025	2FE
907818-FC-7	UNION PACIFIC CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		209,435	165,000	210,097			(63)		(63)		210,033		(599)	(599)	2,365	03/01/2049	2FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		04/01/2020	VARIOUS		4,751	4,751	4,751	4,751						4,751				5,069	08/25/2031	1FE
911312-BW-5	UNITED PARCEL SERVICE SR NT		04/28/2020	CITIGROUP GLBL MKT INC		435,720	300,000	298,254			2		2		298,256		137,464	137,464	1,590	04/01/2050	1FE
913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT		06/23/2020	ROYAL BANK OF CANADA		4,589,200	4,000,000	4,373,600	4,371,644		(4,384)		(4,384)		4,367,260		221,940	221,940	97,500	11/01/2046	2FE
913017-CX-5	UNITED TECHNOLOGIES CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		142,076	110,000	142,097			(45)		(45)		142,053		23	23	636	11/16/2048	2FE
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		422,500	360,000	417,833	360,291		(386)		(386)		417,447		5,052	5,052	1,856	11/16/2028	2FE
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		06/29/2020	MORGAN STANLEY CPTL		323,663	285,000	325,653	284,600		(465)		(465)		325,188		(1,525)	(1,525)	4,222	08/16/2025	2FE
91324P-DX-7	UNITEDHEALTH GRP INC SR NT		06/18/2020	ROYAL BANK OF CANADA		827,992	800,000	793,256			58		58		793,314		34,678	34,678	1,511	05/15/2030	1FE
914748-AA-6	UNIV OF NOTRE DAME NT SER 2017		06/29/2020	MORGAN STANLEY CPTL		1,016,950	860,000	1,023,238			(259)		(259)		1,022,979		(6,029)	(6,029)	11,027	02/15/2048	1FE
914886-AB-2	UNIV SOUTHERN CALIFORIA NT		06/29/2020	MORGAN STANLEY CPTL		1,096,676	1,005,000	1,077,316			(203)		(203)		1,077,113		19,564	19,564	7,608	10/01/2039	1FE
90346W-AA-1	US AIRWAYS 2013-1A PTT PTC		05/15/2020	SCHEDULED REDEMPTION		17,800	17,800	17,800	17,800						17,800				352	11/15/2025	2FE
90331H-NS-8	US BANK NA CINCINNATI SR NT FRN SER BKNT		05/21/2020	CALLED @ 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,520	05/21/2021	1FE
91911K-AJ-1	VALEANT PHARM SR SEC 144A		06/10/2020	CALLED @ 101.625		508,125	500,000	522,500	507,551		(2,867)		(2,867)		504,684		(4,684)	(4,684)	32,049	03/15/2022	3FE
92211M-AC-7	VANTAGE DATA CTR 2018-1A CL A2 144A		06/15/2020	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				962	02/16/2043	1FE
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		06/15/2020	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				743	11/16/2043	1FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		06/15/2020	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				376	07/15/2044	1FE
92277G-AE-7	VENTAS REALTY LP CO GUARNT		04/02/2020	U.S. BANCORP		433,530	450,000	443,261	445,090		231		231		445,321		(11,791)	(11,791)	10,719	02/01/2025	2FE
92343V-BE-3	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		6,586	5,000	6,548	4,960		(3)		(3)		6,545		41	41	40	11/01/2041	2FE
92343V-CM-4	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		272,198	190,000	272,697			(85)		(85)		272,611		(413)	(413)	3,439	08/21/2054	2FE
92343V-CV-4	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		220,703	180,000	218,186			(121)		(121)		218,065		2,639	2,639	3,546	01/15/2036	2FE
92343V-CX-0	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		1,058,204	815,000	1,062,734	962,066		(345)		(345)		1,062,388		(4,184)	(4,184)	10,852	09/15/2048	2FE
92343V-CZ-5	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		214,147	160,000	219,052			(60)		(60)		218,992		(4,845)	(4,845)	2,201	03/15/2055	2FE
92343V-DD-3	VERIZON COMMS SR NT		05/26/2020	JANE STREET EXECUTION		536,635	500,000	453,115	459,651		2,194		2,194		461,844		74,791	74,791	10,318	08/15/2026	2FE
92343V-DU-5	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		1,005,675	750,000	1,007,602	927,392		(744)		(744)		1,006,857		(1,182)	(1,182)	11,484	03/16/2037	2FE
92343V-EA-8	VERIZON COMMS SR NT		06/29/2020	MORGAN STANLEY CPTL		1,771,270	1,430,000	1,781,745	1,430,249		(1,394)		(1,394)		1,780,351		(9,081)	(9,081)	25,204	08/10/2033	2FE
92343V-CQ-5	VERIZON COMMS SR NT SER 20YR		06/29/2020	MORGAN STANLEY CPTL		30,726	25,000	30,685	24,852		(21)		(21)		30,664		63	63	183	11/01/2034	2FE
92553P-AJ-1	VIACOM INC SR NT		05/28/2020	TENDER @ 105.236		21,047,200	20,000,000	19,672,200	19,925,156		15,148		15,148		19,940,304		1,106,896	1,106,896	350,903	12/15/2021	2FE
92553P-AT-9	VIACOM INC SR NT		05/28/2020	TENDER @ 106.519		10,651,900	10,000,000	9,896,800	9,957,016		4,459		4,459		9,961,475		690,425	690,425	315,208	09/01/2023	2FE
92556H-AD-9	VIACOMCBS INC SR NT		06/17/2020	GOLDMAN, SACHS & CO		903,168	800,000	779,160			111		111		779,271		123,897	123,897	2,800	05/19/2032	2FE
92769V-AD-1	VIRGIN MEDIA FINANCE PLC CO GUARNT	D	06/23/2020	CALLED @ 107.425		3,222,750	3,000,000	3,000,000	3,000,000						3,000,000				347,875	02/15/2022	4FE
927804-GB-4	VIRGINIA ELEC & PWR CO SR NT SER A		06/29/2020	MORGAN STANLEY CPTL		1,649,640	1,500,000	1,645,649			(902)		(902)		1,644,747		4,893	4,893	19,885	07/15/2029	1FE
92826C-AF-9	VISA INC SR NT		06/29/2020	MORGAN STANLEY CPTL		394,437	300,000	394,578	373,640		(165)		(165)		394,412		25	25	7,059	12/14/2045	1FE
92857W-BL-3	VODAFONE GRP PLC SR NT	D	06/29/2020	MORGAN STANLEY CPTL		179,406	145,000	176,959	165,254		(80)		(80)		176,879		2,527	2,527	624	05/30/2038	2FE
92857W-BM-1	VODAFONE GRP PLC SR NT	D	06/29/2020	MORGAN STANLEY CPTL		219,808	170,000	221,235	198,640		(66)		(66)		221,169		(1,361)	(1,361)	769	05/30/2048	2FE
929160-AT-6	VULCAN MATERIALS CO SR NT		05/08/2020	AMHERST PIERPOINT SEC		3,089,521	2,959,000	3,097,244	3,090,858		(6,913)		(6,913)		3,083,945		5,576	5,576	70,843	04/01/2027	2FE
929160-AZ-2	VULCAN MATERIALS CO SR NT		06/17/2020	MORGAN STANLEY CPTL		218,194	200,000	199,444			4		4		199,448		18,746	18,746	603	06/01/2030	2FE
931142-EB-5	WALMART INC SR NT		06/29/2020	MORGAN STANLEY CPTL		314,858	250,000	309,417			(168)		(168)		309,249		5,608	5,608	5,020	06/28/2038	1FE
931142-EC-3	WALMART INC SR NT		06/29/2020	MORGAN STANLEY CPTL		300,472	230,000	296,657	276,061		(101)		(101)		296,556		3,916	3,916	4,709	06/29/2048	1FE
931142-DU-4	WAL-MART STORES INC SR NT		06/29/2020	MORGAN STANLEY CPTL		275,799	265,000	277,932			(313)		(313)		277,619		(1,820)	(1,820)	3,391	12/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
254687-DV-5	WALT DISNEY CO/THE CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		180,473	125,000	178,559			(217)		(217)		178,343		2,130	2,130	2,411	03/15/2033	1FE
254687-EB-8	WALT DISNEY CO/THE CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		17,877	12,000	17,681			(18)		(18)		17,663		214	214	418	12/15/2035	1FE
254687-EH-5	WALT DISNEY CO/THE CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		244,923	165,000	247,735	247,395		(1,757)		(1,757)		245,639		(716)	(716)	6,888	11/15/2037	1FE
254687-FP-6	WALT DISNEY CO/THE CO GUARNT		06/16/2020	MORGAN STANLEY CPTL		347,271	300,000	299,670			10		10		299,680		47,591	47,591	2,621	03/23/2027	1FE
254687-FZ-4	WALT DISNEY CO/THE CO GUARNT		05/12/2020	VARIOUS		1,357,290	1,350,000	1,348,164			0		0		1,348,164		9,126	9,126	54	01/13/2051	1FE
254687-GA-8	WALT DISNEY CO/THE CO GUARNT		05/12/2020	VARIOUS		1,916,534	1,900,000	1,897,283			0		0		1,897,283		19,251	19,251	115	05/13/2060	1FE
929227-B6-2	WAMU 2002-S8 CL 1A6		06/01/2020	SCHEDULED REDEMPTION		419,986	419,986	430,486	431,285		(11,299)		(11,299)		419,986				12,013	01/01/2033	1FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		06/01/2020	SCHDLD REDM/PRIN LOSS		187,186	246,515	228,305	149,722		37,464		37,464		187,186				4,018	02/01/2037	1FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		06/01/2020	SCHDLD REDM/PRIN LOSS		488,252	488,005	421,938	459,490		28,763		28,763		488,252				7,774	04/01/2037	1FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		06/25/2020	SCHEDULED REDEMPTION		215,405	215,405	201,403	205,062		10,342		10,342		215,405				2,051	10/25/2044	1FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		06/25/2020	SCHEDULED REDEMPTION		114,882	114,882	103,969	106,387		8,496		8,496		114,882				1,105	10/25/2044	1FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		06/01/2020	SCHEDULED REDEMPTION		239,595	239,595	237,770	238,493		1,102		1,102		239,595				4,311	03/01/2035	1FM
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		06/01/2020	SCHEDULED REDEMPTION		307,557	307,557	261,306	277,901		29,657		29,657		307,557				5,533	03/01/2035	1FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		06/01/2020	SCHDLD REDM/PRIN LOSS		93,770	93,989	83,680	89,162		4,608		4,608		93,770				1,643	09/01/2036	1FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		06/01/2020	SCHEDULED REDEMPTION		24,212	24,212	23,066	23,634		578		578		24,212				503	09/01/2033	1FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		06/01/2020	SCHDLD REDM/PRIN LOSS		946,219	817,740	793,474	697,646		248,573		248,573		946,219				15,635	12/01/2036	1FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		06/25/2020	SCHEDULED REDEMPTION		40,779	40,779	33,337	35,429		5,350		5,350		40,779				322	04/25/2045	1FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		06/01/2020	SCHDLD REDM/PRIN LOSS		731,659	733,251	639,249	581,273		150,386		150,386		731,659				14,098	08/01/2036	1FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		06/01/2020	SCHEDULED REDEMPTION		181,611	181,611	174,859	178,089		3,522		3,522		181,611				4,839	11/01/2033	1FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		06/01/2020	SCHDLD REDM/PRIN LOSS		265,762	268,603	239,822	213,192		52,570		52,570		265,762				4,253	01/01/2037	1FM
939336-3V-3	WASHINGTON MUTUAL MTG PAS 2005-2 CL 3A		04/01/2020	MATURED		200,905	200,905	182,698	200,905		(2,195)		(2,195)		200,905				3,328	04/01/2020	1FM
939336-6N-8	WASHINGTON MUTUAL MTG PAS 2005-4 CL 3CB		06/01/2020	VARIOUS		336,665	338,616	307,929	336,665		(3,597)		(3,597)		336,665				54,567	06/01/2020	1FM
939653-AL-5	WASHINGTON REIT SR NT		04/02/2020	CALLED @ 100.000		25,000,000	25,000,000	24,799,750	24,981,318		6,194		6,194		24,987,512		12,488	12,488	622,188	10/01/2020	2FE
94087@-AA-5	WASHOE PROF CTR GTD 1995 AMBAC		06/01/2020	CALLED @ 100.000		837,000	837,000	837,000	837,000						837,000				31,722	06/01/2025	1
94106B-AB-7	WASTE CONNECTIONS INC SR NT		06/23/2020	FIFTH THIRD BANK, THE		604,272	600,000	591,150			51		51		591,201		13,071	13,071	5,185	04/01/2050	2FE
94106L-AW-9	WASTE MANAGEMENT INC CO GUARNT		06/30/2020	MATURED		10,000,000	10,000,000	9,938,800	9,996,237		3,763		3,763		10,000,000				237,500	06/30/2020	2FE
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST		06/15/2020	SCHEDULED REDEMPTION		385,922	385,922	389,781	387,755		(1,833)		(1,833)		385,922				8,063	04/15/2025	2
942683-AF-0	WATSON PHARM SR NT		05/14/2020	EXCHANGE		15,976,668	16,250,000	15,367,981	15,936,535		40,133		40,133		15,976,668				327,144	10/01/2022	2FE
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		06/10/2020	SCHEDULED REDEMPTION		385,090	385,090	385,090	385,090						385,090				7,294	12/10/2029	2
949746-SK-8	WELLS FARGO & CO SR NT		06/29/2020	MORGAN STANLEY CPTL		175,022	170,000	175,244			(195)		(195)		175,048		(27)	(27)	2,275	01/24/2023	1FE
949746-RF-0	WELLS FARGO & CO SUB		06/29/2020	MORGAN STANLEY CPTL		131,044	95,000	125,963	123,549		(51)		(51)		125,912		5,132	5,132	2,456	01/15/2044	2FE
94974B-GT-1	WELLS FARGO & CO SUB		06/29/2020	MORGAN STANLEY CPTL		870,401	730,000	828,078	729,206		(141)		(141)		827,937		42,464	42,464	17,577	06/14/2046	2FE
94974B-GQ-7	WELLS FARGO & CO SUB SER GMTN		06/29/2020	MORGAN STANLEY CPTL		397,550	310,000	375,508	371,984		(97)		(97)		375,411		22,140	22,140	1,857	11/17/2045	2FE
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		06/25/2020	SCHDLD REDM/PRIN LOSS		798,400	1,214,821	959,504	685,679		112,721		112,721		798,400				8,951	06/25/2037	1FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		06/01/2020	SCHDLD REDM/PRIN LOSS		46,644	47,075	31,127	28,030		18,614		18,614		46,644				927	12/04/2037	1FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		06/01/2020	SCHEDULED REDEMPTION		454,929	454,929	397,712	435,100		19,828		19,828		454,929				10,539	10/01/2034	1FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		06/01/2020	SCHEDULED REDEMPTION		8,665	8,665	8,597	8,637		28		28		8,665				200	04/01/2034	1FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		06/01/2020	SCHEDULED REDEMPTION		37,856	37,856	36,980	37,759		96		96		37,856				875	07/01/2034	1FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		06/01/2020	SCHEDULED REDEMPTION		1,429	1,429	1,376	1,424		5		5		1,429				32	07/01/2034	1FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		06/01/2020	SCHEDULED REDEMPTION		20,072	20,072	18,441	19,866		206		206		20,072				452	07/01/2034	1FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,200,605	2,200,605	2,116,363	2,125,132		75,473		75,473		2,200,605				36,742	07/01/2047	1FM
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		1,986,381	1,986,381	1,984,829	1,984,938		1,443		1,443		1,986,381				37,795	11/01/2048	1FM
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		06/01/2020	SCHEDULED REDEMPTION		1,986,381	1,986,381	1,967,448	1,969,087		17,294		17,294		1,986,381				37,795	11/01/2048	1FM
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		5,866,287	5,866,287	5,970,780	5,964,796		(98,509)		(98,509)		5,866,287				108,756	04/01/2049	1FM
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		06/01/2020	SCHEDULED REDEMPTION		2,784,047	2,784,047	2,816,238	2,831,678		(47,631)		(47,631)		2,784,047				51,614	04/01/2049	1FM
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		2,668,822	2,668,822	2,706,353	2,704,494		(35,672)		(35,672)		2,668,822				44,026	07/01/2049	1FM
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		06/01/2020	SCHEDULED REDEMPTION		1,190,150	1,190,150	1,201,680	1,201,110		(10,959)		(10,959)		1,190,150				19,633	07/01/2049	1FM
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		06/01/2020	SCHEDULED REDEMPTION		2,434,551	2,434,551	2,465,744	2,465,040		(30,489)		(30,489)		2,434,551				40,314	09/01/2049	1FM
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		06/01/2020	SCHEDULED REDEMPTION		3,351,398	3,351,398	3,391,195			(39,798)		(39,798)		3,351,398				31,354	12/01/2049	1FE
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		06/01/2020	SCHEDULED REDEMPTION		2,264,458	2,264,458	2,284,272			(19,814)		(19,814)		2,264,458				21,185	12/01/2049	1FE
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		06/01/2020	SCHEDULED REDEMPTION		118,489	118,489	117,054	118,234		255		255		118,489				2,740	08/01/2035	1FM
95040Q-AE-4	WELLTOWER INC SR NT		05/11/2020	CREDIT SUISSE SEC LLC		255,508	250,000	249,918	249,938		6		6		249,944		5,563	5,563	6,913	09/01/2023	2FE
95040Q-AG-9	WELLTOWER INC SR NT		05/13/2020	VARIOUS		2,020,082	2,000,000	2,098,600	2,093,005		(7,827)		(7,827)		2,085,178		(65,096)	(65,096)	48,248	03/15/2024	2FE
95040Q-AJ-3	WELLTOWER INC SR NT		05/11/2020	MARKETAXESS		1,404,030	1,500,000	1,504,740	1,504,681		(147)		(147)		1,504,533		(100,503)	(100,503)	34,100	01/15/2030	2FE
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		06/15/2020	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,722		278		278		45,000				874	03/15/2048	2FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		06/15/2020	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				851	06/15/2049	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
96188#-AA-6	WETT HLDGS LLC SR NT		06/30/2020	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				1,042	12/18/2024	2PL
963320-AX-4	WHIRLPOOL CORP SR NT		05/14/2020	VARIOUS		948,050	950,000	936,292			2		2		936,293		11,757	11,757	403	05/15/2050	2FE
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		06/18/2020	BARCLAYS CAPITAL INC		424,696	400,000	399,276	399,295		30		30		399,325		25,371	25,371	9,243	09/15/2029	2FE
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		06/01/2020	SCHEDULED REDEMPTION		1,243,586	1,243,586	1,261,463	1,258,149		(14,563)		(14,563)		1,243,586				20,535	01/01/2046	1FM
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		06/01/2020	SCHEDULED REDEMPTION		1,212,809	1,212,809	1,241,614	1,232,719		(19,910)		(19,910)		1,212,809				20,104	03/01/2045	1FM
976843-BJ-0	WISCONSIN PUBLIC SERVICE SR NT		06/29/2020	MORGAN STANLEY CPTL		6,384	5,000	6,212			(2)		(2)		6,210		175	175	40	11/01/2044	1FE
92940P-AF-1	WRKCO INC CO GUARNT		06/30/2020	U.S. BANCORP		991,106	850,000	849,737	849,746		8		8		849,754		141,352	141,352	20,883	06/01/2032	2FE
983024-AG-5	WYETH LLC CO GUARNT		06/29/2020	MORGAN STANLEY CPTL		7,713	5,000	7,545			(10)		(10)		7,535		178	178	135	02/01/2034	1FE
98389B-AW-0	XCEL ENERGY INC SR NT		05/15/2020	MARKETAXESS		4,120,502	4,000,000	3,962,150	3,962,615		1,292		1,292		3,963,907		156,595	156,595	57,789	12/01/2029	2FE
98726#-AA-1	YORKTOWN JAZ LLC		06/15/2020	VARIOUS		539,507	539,507	539,507	539,507						539,507				6,956	04/15/2039	2PL
64952G-AT-5	NEW YORK LIFE INSURANCE SUB 144A		04/09/2020	BARCLAYS CAPITAL INC		433,028	400,000	397,556							397,556		35,472	35,472		05/15/2050	1
PPE505-CQ-1	ANDEAN POWER GENERATION SEC	D	06/18/2020	SCHEDULED REDEMPTION		257,143									257,143					06/05/2028	3Z
94107@-AB-9	WASTE MGT CTL PT TR SER A2		06/30/2020	CREDIT RECOVERY		30,000											30,000	30,000		04/15/2020	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,570,439,903	1,541,426,945	1,516,457,365	1,325,026,296	25,069	2,096,273		2,121,342	(14,896)	1,551,569,313	(53,609)	16,099,100	16,045,491	33,391,367	XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	06/30/2020	SCHEDULED REDEMPTION		13,579	13,579	13,545	13,545		34		34		13,579				196	11/19/2026	3FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		06/30/2020	SCHEDULED REDEMPTION		5,942	5,942	5,917	5,924		18		18		5,942				153	08/10/2024	3PL
02474R-AH-6	ABC SUPPLY TL B		05/29/2020	BANK OF AMERICA NA		961,419	995,000	990,025	990,101		262		262		990,363		(28,944)	(28,944)	14,443	01/15/2027	4FE
00100U-AG-7	ADVANCED DISPOSAL SERVICES TERM LOAN		06/26/2020	SCHEDULED REDEMPTION		57,022	57,022	56,903	28,265		128		128		57,022				507	11/10/2023	3FE
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		06/30/2020	SCHEDULED REDEMPTION		709	709	709	709						709				18	09/13/2023	4FE
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		06/30/2020	SCHEDULED REDEMPTION		535	535	535	535						535				13	09/13/2023	4FE
02079#-9A-1	ALPHA PACKAGING INC MML		04/01/2020	DIRECT PLACEMENT		2,193,750	2,193,750	2,188,266	2,193,046		347		347		2,193,393		357	357	22,255	05/12/2020	3PL
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		06/30/2020	SCHEDULED REDEMPTION		6,750	6,750	6,750							6,750				168	11/12/2021	3PL
02079#-AD-0	ALPHA PACKAGING INC B3 MML		06/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,250							11,250				281	11/12/2021	3PL
02079#-AB-4	ALPHA PACKAGING INC DELAYED DRAW		04/01/2020	DIRECT PLACEMENT		1,326,375	1,326,375	1,326,375	1,326,375						1,326,375				13,456	05/12/2020	3PL
00173@-AA-7	AMC BUYERS LLC DDTL		05/15/2020	SCHEDULED REDEMPTION		6,142	6,142	6,142	6,142						6,142				206	11/02/2024	2PL
00168N-AA-5	AMC BUYERS LLC MML		05/15/2020	SCHEDULED REDEMPTION		14,829	14,829	14,681	14,703		126		126		14,829				484	11/02/2024	2PL
03852J-AR-2	ARAMARK SERVICES TL B4		06/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,336			(86)		(86)		11,250				136	01/15/2027	3FE
04041E-AC-6	ARISE HLDGS INC MML		06/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,851		149		149		15,000				453	12/09/2025	2PL
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		04/02/2020	SCHEDULED REDEMPTION		6,250	6,250	6,188	6,206		44		44		6,250				208	06/15/2024	3PL
C6448B-AE-9	ARTERRA WINES CANADA 1ST LIEN TL B1	A	04/30/2020	VARIOUS		916,182	959,353	966,548	965,129		(462)		(462)		964,667		(48,485)	(48,485)	11,315	12/15/2023	4FE
00216U-AC-7	ASP UNIFRAX HLDGS INC TL		06/30/2020	SCHEDULED REDEMPTION		3,788	3,788	3,258			530		530		3,788				50	12/14/2025	5FE
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		06/30/2020	SCHEDULED REDEMPTION		6,202	6,202	6,145	6,143		59		59		6,202				89	07/19/2025	2PL
08579J-BE-1	BERRY GLOBAL TL X		06/30/2020	SCHEDULED REDEMPTION		8,185	8,185	8,202	8,201		(16)		(16)		8,185				132	01/19/2024	3FE
09259G-AC-7	BLACKSTONE MTG TR TL		06/30/2020	SCHEDULED REDEMPTION		9,994	9,994	10,028	6,287		(34)		(34)		9,994				140	04/23/2026	4FE
10153K-AC-3	BOULDER SCIENTIFIC CO MML		04/01/2020	SCHEDULED REDEMPTION		5,640	5,640	5,584	5,587		53		53		5,640				186	12/28/2025	2PL
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE TL		06/30/2020	SCHEDULED REDEMPTION		9,060	9,060	9,121	9,121		(62)		(62)		9,060				129	06/21/2024	4FE
10954B-AC-4	BRILLIO HLDGS INC TL		06/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,150		100		100		11,250				346	02/06/2025	2PL
12769L-AB-5	CAESARS RESORT COLLECTION TL B		06/30/2020	VARIOUS		1,378,792	1,510,042	1,446,121	1,454,595		4,717		4,717		1,459,312		(80,520)	(80,520)	28,168	10/02/2024	4FE
12509N-AC-4	CDI ACQUISITIONCO MML		06/30/2020	SCHEDULED REDEMPTION		37,500	37,500	37,147	37,126		374		374		37,500					12/24/2024	2PL
16117L-BW-8	CHARTER COMMS OPER CO TL B1		06/30/2020	SCHEDULED REDEMPTION		2,558	2,558	2,487			70		70		2,558				4	04/30/2025	2FE
16117L-BX-6	CHARTER COMMS OPER TL B2		06/30/2020	SCHEDULED REDEMPTION		13,766	13,766	13,644	8,795		121		121		13,766				137	02/01/2027	2FE
17875L-AL-3	CITYCENTER HLDGS LLC TL		06/30/2020	SCHEDULED REDEMPTION		1,282	1,282	1,199			83		83		1,282				11	04/18/2024	4FE
18449E-AE-0	CLEAN HARBORS INITIAL TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		10,134	10,134	10,166	10,163		(30)		(30)		10,134				146	06/28/2024	3FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		06/30/2020	SCHEDULED REDEMPTION		3,741	3,741	3,745	3,745		(5)		(5)		3,741				3,767	08/23/2026	4FE
21718@-AC-1	COP GNAP HLDGS INC DDTL		06/30/2020	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				173	11/01/2024	3PL
21718@-AB-3	COP GNAP HLDGS INC MML TL A		04/01/2020	SCHEDULED REDEMPTION		9,444	9,444	9,366	9,365		80		80		9,444				114	11/01/2024	3PL
40416V-AB-1	CORE & MAIN LP TL		05/01/2020	SCHEDULED REDEMPTION		7,602	7,602	7,641	7,635		(33)		(33)		7,602				111	08/01/2024	4FE
64072U-AK-8	CSC HLDGS LLC TL B5		04/15/2020	SCHEDULED REDEMPTION		4,969	4,969	4,836	4,840		129		129		4,969				80	04/15/2027	3FE
24440T-AB-0	DEERFIELD DAKOTA HOLDING INITIAL TL		04/09/2020	SCHEDULED REDEMPTION		1,960,000	1,960,000	1,972,250	1,969,590		(9,590)		(9,590)		1,960,000				26,518	02/13/2025	4FE
25435#-AB-4	DIMENSIONAL DENTAL MANAGEMENT DDTL		05/18/2020	DIRECT PLACEMENT		6,271	437,811	109,453	109,453						109,453		(103,182)	(103,182)		02/12/2021	5GI
25435#-AA-6	DIMENSIONAL DENTAL MANAGEMENT TL A		05/18/2020	DIRECT PLACEMENT		103,019	7,192,053	1,798,013	1,798,013						1,798,013		(1,694,994)	(1,694,994)		02/12/2021	5GI
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		06/30/2020	SCHEDULED REDEMPTION		15,015	15,015	14,969	14,968		47		47		15,015				223	09/08/2024	3PL
29273P-AE-3	ENDO PARENT LLC DELAYED DRAW		06/30/2020	SCHEDULED REDEMPTION		3,833	3,842	3,833	3,833						3,833				121	08/18/2023	3PL
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		04/01/2020	SCHEDULED REDEMPTION		57,874	57,874	57,295	57,328		546		546		57,874				1,489	03/27/2026	4
26924@-AB-2	E-TECHNOLOGIES GROUP TL		06/30/2020	SCHEDULED REDEMPTION		9,825	9,825	9,727	9,738		87		87		9,825				316	04/08/2024	3PL
31774B-AD-6	FINCO I 2018 REPLACEMENT TL B		05/01/2020	SCHEDULED REDEMPTION		4,569	4,569	4,578	4,576		(7)		(7)		4,569				60	12/27/2022	3FE

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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
34965#-AB-4	FORTUNE INTL LLC MML		06/30/2020	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				102	01/17/2026	2PL
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		06/30/2020	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		06/30/2020	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		06/30/2020	SCHEDULED REDEMPTION		2,579	2,579	2,579	2,579						2,579				45	11/10/2023	3PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		06/30/2020	SCHEDULED REDEMPTION		2,400	4,184	3,522	2,400						2,400				41	08/09/2024	3PL
35041@-8A-4	FOUNDATION RISK INCRMTL MML		06/30/2020	SCHEDULED REDEMPTION		2,493	2,493	2,468	2,473		20		20		2,493				42	08/09/2024	3PL
55316H-AB-1	GENESEE & WYOMING INC TL		06/30/2020	SCHEDULED REDEMPTION		10,000	10,000	9,400			600		600		10,000				24	12/30/2026	3FE
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		06/30/2020	SCHEDULED REDEMPTION		972	972	972	972						972				29	07/26/2024	3PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		06/30/2020	SCHEDULED REDEMPTION		6,792	6,792	6,726	5,417		59		59		6,792				185	07/26/2024	3PL
51508P-AG-9	GOLDEN NUGGET 10/16 TL B		06/30/2020	VARIOUS		1,017,026	1,251,918	1,257,164	1,256,182		(453)		(453)		1,255,729		(238,703)	(238,703)	34,846	10/04/2023	4FE
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		06/30/2020	SCHEDULED REDEMPTION		8,838	8,838	8,860	8,860		(21)		(21)		8,838				166	07/02/2025	3FE
404122-BA-0	HCA INC CO ASSETS TL B12		06/30/2020	SCHEDULED REDEMPTION		12,531	12,531	12,516			16		16		12,531				80	03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TL B5		06/30/2020	SCHEDULED REDEMPTION		10,101	10,101	10,152			(51)		(51)		10,101				137	10/17/2023	3FE
43162T-AK-6	HILLMAN GRP TL B	C	06/30/2020	SCHEDULED REDEMPTION		7,089	7,089	6,982			106		106		7,089				189	05/31/2025	4FE
44332E-AP-1	HUB INTERNATIONAL INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		4,880	4,880	4,839	4,839		41		41		4,880				38	04/25/2025	4FE
45320*-AB-4	IMPLEMENTATION MANAGEMENT DDTL		06/30/2020	SCHEDULED REDEMPTION		9,948	9,948	9,948	9,948						9,948				311	12/23/2023	2PL
45320*-AA-6	IMPLEMENTATION MANAGEMENT MML TL		06/30/2020	SCHEDULED REDEMPTION		2,459	2,459	2,434	2,441		18		18		2,459				79	12/23/2023	2PL
44969C-BJ-8	IQVIA INC TL B3		06/30/2020	SCHEDULED REDEMPTION		10,127	10,127	10,165	10,164		(38)		(38)		10,127				176	06/11/2025	3FE
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		04/01/2020	SCHEDULED REDEMPTION		6,636	6,636	6,636	6,636						6,636				12	03/22/2024	3PL
48283*-AA-5	KABAFUSION HLDGS LLC MML		06/30/2020	SCHEDULED REDEMPTION		27,500	27,500	27,363	27,378		122		122		27,500				769	01/28/2025	2PL
50082#-AA-0	KRAMER LABORATORIES INC MML		06/30/2020	SCHEDULED REDEMPTION		12,439	12,439	12,314	12,339		99		99		12,439				441	06/22/2024	2PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		06/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,050	10,050		(50)		(50)		10,000				149	10/17/2026	3FE
50219N-AC-5	LSCS HLDGS INC. MML		06/30/2020	SCHEDULED REDEMPTION		2,078	2,078	2,068	2,069		9		9		2,078				61	03/16/2025	4FE
50219N-AE-1	LSCS HOLDINGS INC DDTL		06/30/2020	SCHEDULED REDEMPTION		429	429	429	429						429				13	03/16/2025	4FE
55282C-AB-2	MAG DS CORP MML		04/01/2020	SCHEDULED REDEMPTION		5,156,653	5,156,653	5,113,179	5,111,445		45,208		45,208		5,156,653				986	06/06/2025	3PL
56377@-AA-3	MANNA PRO PRODUCTS LLC		06/30/2020	SCHEDULED REDEMPTION		10,417	10,417	10,260	10,304		113		113		10,417				387	12/08/2023	3PL
56377@-AB-1	MANNA PRO PRODUCTS LLC DELAYED DRAW		06/30/2020	SCHEDULED REDEMPTION		2,083	2,083	2,083	2,083						2,083				77	12/08/2023	3PL
55292S-AB-5	MBS HLDGS INC MML		05/11/2020	SCHEDULED REDEMPTION		71,179	71,179	70,908	70,889		289		289		71,179				963	07/02/2023	3PL
59501N-AJ-8	MICROCHIP TECHNOLOGY INITIAL TL		06/04/2020	SCHEDULED REDEMPTION		51,393	51,393	50,921	50,819		574		574		51,393				807	05/24/2025	2FE
60725#-AA-2	MOBILE COMMS AMERICA MML		06/30/2020	SCHEDULED REDEMPTION		15,014	15,014	14,943	14,945		69		69		15,014				449	03/04/2025	4PL
55357G-AF-4	MSHC INC MML		06/30/2020	SCHEDULED REDEMPTION		14,982	14,982	14,974	14,974		8		8		14,982				473	07/31/2023	3PL
63108E-AB-4	NASCAR HLDGS INC TL B		06/30/2020	SCHEDULED REDEMPTION		7,500	7,500	7,556	7,556		(56)		(56)		7,500				153	10/18/2026	3FE
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		06/30/2020	SCHEDULED REDEMPTION		7,575	7,575	7,537	7,548		27		27		7,575				249	06/02/2024	4PL
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		06/30/2020	SCHEDULED REDEMPTION		19,289	19,289	19,289							19,289				588	02/01/2022	3PL
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		06/30/2020	SCHEDULED REDEMPTION		5,149	5,149	5,149	5,149						5,149				152	02/01/2022	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		06/30/2020	SCHEDULED REDEMPTION		882	882	873	877		5		5		882				26	02/01/2022	3PL
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		04/01/2020	TRADE ADJUSTMENT		(3,354)	(3,354)	(3,354)	(3,354)						(3,354)					09/24/2025	2PL
64431#-AB-7	NEW ERA TECHNOLOGY MML		04/01/2020	TRADE ADJUSTMENT		(11,646)	(11,646)	(11,587)	(11,590)		(56)		(56)		(11,646)					09/24/2025	2PL
62914D-AB-2	NGS US FINCO LLC MML		06/30/2020	SCHEDULED REDEMPTION		3,886	3,886	3,867	3,870		17		17		3,886				97	10/01/2025	4PL
65340M-AN-3	NIACET CORPORATION MML		05/12/2020	SCHEDULED REDEMPTION		48,679	48,679	48,436	48,439		240		240		48,679				1,202	02/01/2024	2PL
62922E-AC-8	NJEYE LLC MML		04/01/2020	SCHEDULED REDEMPTION		8,588	8,588	8,502	8,517		71		71		8,588				174	09/14/2024	2PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		06/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,868		132		132		15,000				544	01/23/2025	3PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		06/30/2020	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,737		91		91		9,828				325	06/06/2025	4PL
665730-A*-8	NORTHERN STAR INDUSTRIES		06/30/2020	SCHEDULED REDEMPTION		4,051	4,051	4,016	4,020		31		31		4,051				124	03/28/2025	3PL
62890H-AC-9	NS412 LLC MML		06/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,863		137		137		15,000				475	05/06/2025	3PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		06/30/2020	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,650		106		106		11,755				184	03/29/2025	3PL
67103*-AA-3	ONS MSO LLC MML		04/01/2020	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,233		59		59		6,292				184	07/08/2025	2PL
68558U-AE-6	ORBIT PURCHASER LLC B		06/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,713	3,717		33		33		3,750				118	10/19/2024	2PL
68558U-AC-0	ORBIT PURCHASER LLC DDTL		06/30/2020	SCHEDULED REDEMPTION		3,387	3,387	3,387	3,387						3,387				106	10/18/2024	2PL
68558U-AD-8	ORBIT PURCHASER LLC MML		06/30/2020	SCHEDULED REDEMPTION		23,226	23,226	22,994	23,029		197		197		23,226				729	10/19/2024	2PL
69315J-AD-5	PAI HOLDCO INC DDTL		06/30/2020	SCHEDULED REDEMPTION		2,721	2,721	2,721	2,721						2,721					01/05/2025	5PL
69315J-AC-7	PAI HOLDCO INC MML		06/30/2020	SCHEDULED REDEMPTION		6,719	6,719	6,712	6,712		8		8		6,719					01/05/2025	5PL
70439@-AB-8	PAYMENT ALLIANCE INTERNATIONAL INC MML		04/01/2020	TRADE ADJUSTMENT		(75,000)	(75,000)	(74,250)	(74,319)		(681)		(681)		(75,000)					01/31/2025	3PL
71584#-AA-9	PET SUPPLIES PLUS LLC MML		06/30/2020	SCHEDULED REDEMPTION		13,869	13,869	13,748	13,747		122		122		13,869				226	07/30/2025	3PL
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		06/30/2020	VARIOUS		1,967,738	2,012,974	2,012,526	2,006,101		(175)		(175)		2,010,943		(43,205)	(43,205)	28,548	08/18/2022	4FE
72431H-AB-6	PLY GEM MIDCO TL B 1L		06/30/2020	SCHEDULED REDEMPTION		12,645	12,645	12,620	12,625		21		21		12,645				211	04/12/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
73178T-AC-3	POLYMER SOLUTIONS GRP MML		06/30/2020	SCHEDULED REDEMPTION		11,364	11,364	11,255	11,251		113		113		11,364				111	11/26/2026	3PL
73955H-AB-0	PRAIRIE ECI ACQUIROR LP INITIAL TL		05/07/2020	CREDIT SUISSE SEC LLC		706,938	924,101	937,963	937,199		30		30		937,229		(230,291)	(230,291)	14,746	03/11/2026	4FE
74376@-AA-7	PROTEIN FOR PETS OPCO MML		06/30/2020	SCHEDULED REDEMPTION		16,358	16,358	16,180	16,192		165		165		16,358				495	11/30/2025	2PL
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		05/11/2020	SCHEDULED REDEMPTION		61,316	61,316	60,720	60,874		442		442		61,316				2,039	05/26/2023	3PL
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		06/30/2020	SCHEDULED REDEMPTION		12,702	12,702	12,750			(48)		(48)		12,702				44	02/04/2027	3FE
784932-A*-6	SABA SOFTWARE INC MML		04/22/2020	SCHEDULED REDEMPTION		4,653,757	4,653,757	4,595,585	4,616,290		37,467		37,467		4,653,757				88,335	05/01/2023	3PL
48268J-AC-8	SARAH LEE MML		06/30/2020	VARIOUS		22,041	22,041	21,821	19,880		204		204		22,041				525	07/30/2025	3PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		06/30/2020	SCHEDULED REDEMPTION		13,950	13,950	13,838			112		112		13,950				120	04/11/2025	3FE
80585@-AA-1	SCALED AGILE HLDGS MML		06/30/2020	SCHEDULED REDEMPTION		6,168	6,168	6,108	6,106		62		62		6,168				106	06/28/2024	2PL
78488C-AG-5	SEAWORLD PARKS & ENTERTA TL B5 1L		06/30/2020	SCHEDULED REDEMPTION		638	638	639	638		(1)		(1)		638				14	03/31/2024	4FE
78453J-AD-8	SMG US MIDCO 2 REFI TL		06/30/2020	VARIOUS		6,755	6,755	6,820			(131)		(131)		6,755				170	01/23/2025	4FE
83174#-AA-0	SMILE DOCTORS LLC MML		06/30/2020	SCHEDULED REDEMPTION		7,303	7,303	7,283	6,749		22		22		7,303				141	10/06/2022	3PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		06/30/2020	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,141		109		109		11,250				373	09/23/2025	2PL
78484*-AA-9	SPI LLC MML		06/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,963	4,960		40		40		5,000				51	11/01/2023	2PL
84850X-AG-7	SPIN HOLDCO INC TL B		06/30/2020	VARIOUS		6,022	6,022	5,929	5,918		103		103		6,022				142	11/14/2022	4FE
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TERM LOAN		04/01/2020	SCHEDULED REDEMPTION		5,869,744	5,869,744	5,865,920	5,864,600		5,143		5,143		5,869,744				61,338	02/02/2024	3FE
85208E-AD-2	SPRINT COMMUNICATIONS TL B 1L		04/01/2020	SCHEDULED REDEMPTION		494,987	494,987	491,894	492,149		2,839		2,839		494,987				5,946	02/03/2024	3FE
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		06/02/2020	VARIOUS		965,756	1,012,006	982,949	983,241		2,382		2,382		985,623		(19,867)	(19,867)	28,956	05/24/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES TL B5		06/30/2020	SCHEDULED REDEMPTION		14,064	14,064	14,013	7,691		52		52		14,064				158	04/16/2025	3FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		04/01/2020	TRADE ADJUSTMENT		(15,000)	(15,000)	(14,850)	(14,858)		(142)		(142)		(15,000)					08/26/2024	3PL
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	06/30/2020	SCHEDULED REDEMPTION		779,572	779,572	783,470	783,401		(3,829)		(3,829)		779,572				23,961	07/10/2025	2FE
87583F-AJ-7	TANK HOLDING CORP TL		06/30/2020	SCHEDULED REDEMPTION		3,563	3,563	3,576			(13)		(13)		3,563				56	03/26/2026	4FE
88023H-AC-4	TEMPO ACQUISITION LLC CO TL		06/30/2020	SCHEDULED REDEMPTION		10,256	10,256	10,122			135		135		10,256				62	05/01/2024	4FE
69323#-AC-5	THE PROMPTCARE COS DDTL 1		06/30/2020	SCHEDULED REDEMPTION		1,636	1,636	1,620			16		16		1,636				26	12/30/2025	3PL
69323#-AB-7	THE PROMPTCARE COS MML		06/30/2020	SCHEDULED REDEMPTION		11,727	11,727	11,610			117		117		11,727				187	12/30/2025	3PL
87250Y-AC-3	TI ACQUISITION NC MML		06/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,888			113		113		15,000				223	03/19/2027	2PL
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		06/30/2020	SCHEDULED REDEMPTION		6,250	6,250	6,188	6,197		53		53		6,250				192	11/22/2024	3PL
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		06/30/2020	SCHEDULED REDEMPTION		6,169	6,169	6,190	6,190		(21)		(21)		6,169				89	11/13/2026	3FE
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		06/30/2020	SCHEDULED REDEMPTION		5,527	5,527	5,504			22		22		5,527				71	05/30/2025	4FE
89388H-AB-3	TRANSPORTATION INSIGHT MML		06/30/2020	SCHEDULED REDEMPTION		4,863	4,863	4,822	4,821		42		42		4,863				73	12/18/2024	4PL
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		06/30/2020	SCHEDULED REDEMPTION		7,500	7,500	7,526	7,527		(27)		(27)		7,500				58	09/13/2026	4FE
90470C-AG-0	UNIFIED PHYSICIAN DDTL		06/30/2020	SCHEDULED REDEMPTION		10,200	10,200	10,200	10,200						10,200				185	11/27/2023	3PL
90470C-AH-8	UNIFIED PHYSICIAN MML		06/30/2020	SCHEDULED REDEMPTION		4,800	4,800	4,760	4,758		42		42		4,800				74	11/27/2023	3PL
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,075	10,065		(65)		(65)		10,000				144	10/31/2025	2FE
91335P-AH-2	UNIVAR USA INC TL B5		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				11	07/01/2026	3FE
90351H-AB-4	US FOODS INITIAL TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		4,601	4,601	4,603	4,603		(2)		(2)		4,601				26	06/27/2023	4FE
90372@-AA-7	US RADIOLOGY SPECIALIST INC INITIAL MML		06/30/2020	SCHEDULED REDEMPTION		5,369	5,369	5,328	5,336		33		33		5,369				259	01/01/2024	2PL
90373*-AA-8	US RADIOLOGY SPECIALISTS INC - USIOS MML		06/30/2020	SCHEDULED REDEMPTION		12,712	12,712	12,647	12,643		69		69		12,712				187	01/01/2024	2PL
90372@-AB-5	US RADIOLOGY SPECIALISTS INC ADDTNL MML		06/30/2020	SCHEDULED REDEMPTION		665	665	661	661		4		4		665				10	01/01/2024	2PL
91865F-AG-4	VACO HOLDINGS LLC MML		04/01/2020	SCHEDULED REDEMPTION		80,000	80,000	79,637	79,650		350		350		80,000				2,033	11/09/2023	2PL
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL		05/26/2020	SCHEDULED REDEMPTION		267,763	267,763	265,826	265,873		1,890		1,890		267,763				5,394	06/01/2025	3FE
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		06/30/2020	SCHEDULED REDEMPTION		980	980	980	980						980				5	07/24/2026	4PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		06/30/2020	SCHEDULED REDEMPTION		5,897	5,897	5,844	5,841		56		56		5,897				7	07/25/2026	4PL
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS		06/30/2020	SCHEDULED REDEMPTION		9,242	9,242	9,149	9,175		67		67		9,242				359	12/07/2023	3PL
92531S-AZ-6	VERTAFORE INC TL B		06/30/2020	SCHEDULED REDEMPTION		7,576	7,576	7,491			85		85		7,576				101	07/02/2025	4FE
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		06/30/2020	SCHEDULED REDEMPTION		9,000	9,000	8,934	8,931		69		69		9,000				151	12/05/2024	4PL
92937J-AM-5	WP CPP HLDGS TL		06/30/2020	SCHEDULED REDEMPTION		12,075	12,075	12,017	12,015		60		60		12,075				102	04/30/2025	4FE
72584D-AE-4	YUM! BRANDS INC NEW TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		6,156	6,156	6,212	6,200		(44)		(44)		6,156				89	04/03/2025	3FE
25435#-AC-2	DIMENSIONAL DENTAL MANAGEMENT RVLVR LN		05/18/2020	DIRECT PLACEMENT		228,216	228,216	271,529	57,054						63,473		164,744	164,744		07/22/2020	5GI
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						32,250,722	40,524,634	34,665,179	34,229,050		93,179		93,179		34,573,813		(2,323,091)	(2,323,091)	441,364	XXX	XXX
8399997. Total - Bonds - Part 4						1,809,300,585	1,776,593,419	1,753,302,835	1,479,950,668	25,069	2,313,395		2,338,464	(14,896)	1,788,793,767	(53,609)	17,735,329	17,681,720	35,775,196	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						1,809,300,585	1,776,593,419	1,753,302,835	1,479,950,668	25,069	2,313,395		2,338,464	(14,896)	1,788,793,767	(53,609)	17,735,329	17,681,720	35,775,196	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		04/08/2020	EXCHANGE	9,281.000	928,100		928,100	418,600						928,100						
313786-2#-1	FHLB TOPEKA CLASS B		06/25/2020	EXCHANGE	35,871.000	3,587,100		3,587,100	928,100						3,587,100						
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,515,200	XXX	4,515,200	1,346,700						4,515,200					XXX	XXX
G6S69S-10-6	PACIFIC ASSET MGMT SR LOAN FND USD CAP		06/29/2020	DIRECT PLACEMENT	415,704.290	48,974,122		41,570,429	50,379,203	(8,808,774)			(8,808,774)		41,570,429		7,403,693	7,403,693			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						48,974,122	XXX	41,570,429	50,379,203	(8,808,774)			(8,808,774)		41,570,429		7,403,693	7,403,693		XXX	XXX
9799997. Total - Common Stocks - Part 4						53,489,322	XXX	46,085,629	51,725,903	(8,808,774)			(8,808,774)		46,085,629		7,403,693	7,403,693		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						53,489,322	XXX	46,085,629	51,725,903	(8,808,774)			(8,808,774)		46,085,629		7,403,693	7,403,693		XXX	XXX
9899999. Total - Preferred and Common Stocks						53,489,322	XXX	46,085,629	51,725,903	(8,808,774)			(8,808,774)		46,085,629		7,403,693	7,403,693		XXX	XXX
9999999 - Totals						1,862,789,907	XXX	1,799,388,464	1,531,676,571	(8,783,705)	2,313,395		(6,470,310)	(14,896)	1,834,879,396	(53,609)	25,139,022	25,085,413	35,775,196	XXX	XXX

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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 #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			(79,698)	2,052,700	^	2,052,700	(236,361)						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			(169,923)	4,587,161	^	4,587,161	(562,265)						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			(113,426)	3,672,234	^	3,672,234	(425,964)						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			(111,857)	3,702,725	^	3,702,725	(491,208)						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			(92,099)	2,591,977	^	2,591,977	(394,458)						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			(38,833)	1,149,272	^	1,149,272	(203,451)						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			(121,368)	3,464,497	^	3,464,497	(558,104)						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			(223,039)	7,465,249	^	7,465,249	(1,230,649)						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			(100,746)	3,400,136	^	3,400,136	(642,304)						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			(76,378)	2,261,313	^	2,261,313	(329,439)						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			(111,607)	3,355,705	^	3,355,705	(459,147)						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			(112,177)	3,500,482	^	3,500,482	(397,235)						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			(80,230)	2,381,809	^	2,381,809	(268,716)						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			(91,173)	2,470,641	^	2,470,641	(310,876)						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			(108,060)	2,833,921	^	2,833,921	(361,869)						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			(112,121)	3,180,112	^	3,180,112	(373,620)						85/85
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021		6,750,000	2,133			(97,688)	2,804,905	^	2,804,905	(327,484)						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			(138,799)	3,545,272	^	3,545,272	(416,009)						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			(126,533)	2,585,867	^	2,585,867	(318,783)						85/85

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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			(234,751)	4,753,712	^	4,753,712	(586,070)						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 B4TYDEB6GKMZ0031MB27	02/14/2017	02/14/2022		6,650,000	2,338			(105,189)	1,943,269	^	1,943,269	(253,698)						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 B4TYDEB6GKMZ0031MB27	03/14/2017	03/14/2022		6,520,000	2,365			(107,486)	1,796,352	^	1,796,352	(238,145)						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			(104,816)	1,973,252	^	1,973,252	(259,680)						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			(100,004)	1,699,989	^	1,699,989	(236,328)						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			(100,425)	1,608,239	^	1,608,239	(234,440)						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			(91,192)	1,359,290	^	1,359,290	(204,044)						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			(95,493)	1,510,032	^	1,510,032	(227,570)						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 B4TYDEB6GKMZ0031MB27	09/14/2017	09/14/2022		8,370,000	2,496			(122,885)	1,821,581	^	1,821,581	(283,450)						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 B4TYDEB6GKMZ0031MB27	10/16/2017	10/14/2022		7,090,000	2,558			(108,027)	1,344,555	^	1,344,555	(224,352)						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			(156,616)	1,692,063	^	1,692,063	(294,171)						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 B4TYDEB6GKMZ0031MB27	12/14/2017	12/14/2022		9,920,003	2,652			(164,329)	1,456,697	^	1,456,697	(281,348)						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			(268,777)	1,622,131	^	1,622,131	(393,086)						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			(201,565)	1,204,386	^	1,204,386	(277,953)						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			(133,041)	707,525	^	707,525	(182,314)						85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678			(144,307)	965,759	^	965,759	(223,391)						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 B4TYDEB6GKMZ0031MB27	05/14/2018	05/15/2023		8,809,993	2,730			(158,587)	937,396	^	937,396	(243,782)						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			(172,623)	832,476	^	832,476	(253,308)						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 B4TYDEB6GKMZ0031MB27	07/16/2018	07/14/2020		15,919,988	2,798/3,638			(384,736)	1,710,704	^	1,710,704	(548,856)						85/85

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5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/16/2018	07/14/2023		8,279,995	2,798			(150,366)	677,260	^	677,260	(220,829)						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 02RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2020		20,390,004	2,840/3,692			(495,474)	2,008,973	^	2,008,973	(556,246)						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 02RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2023		10,450,002	2,840			(191,440)	708,636	^	708,636	(268,012)						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			(523,748)	1,794,796	^	1,794,796	(445,428)						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			(168,023)	408,148	^	408,148	(212,409)						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			(791,487)	4,135,398	^	4,135,398	(478,369)						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			(148,964)	623,353	^	623,353	(216,507)						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			(616,380)	3,418,813	^	3,418,813	(11,874)						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			(194,968)	988,215	^	988,215	(306,770)						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			(513,486)	3,409,903	^	3,409,903	72,290						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			(137,659)	953,330	^	953,330	(243,921)						85/85
2 YR SPX CALL SPREAD OPTION #2831 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2021		24,900,002	2,583/3,228			(573,446)	3,677,634	^	3,677,634	101,116						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			(270,356)	2,313,298	^	2,313,298	(553,839)						85/85
2 YR SPX CALL SPREAD OPTION #2857 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/16/2021		22,730,004	2,746/3,432			(511,323)	2,716,779	^	2,716,779	19,084						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			(125,589)	691,619	^	691,619	(231,369)						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			(531,206)	2,470,402	^	2,470,402	(12,388)						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			(110,061)	485,838	^	485,838	(196,775)						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			(605,644)	2,276,500	^	2,276,500	(21,278)						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			(138,980)	406,525	^	406,525	(233,998)						85/85

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
2 YR SPX CALL SPREAD OPTION #2981 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2019	05/14/2021		20,970,014	2,834/3,543			(465,712)	1,944,962	^	1,944,962	(11,705)						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			(132,211)	545,891	^	545,891	(249,311)						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			(465,641)	1,881,894	^	1,881,894	(45,884)						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			(112,442)	495,655	^	495,655	(232,105)						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			(153,347)	(11,786)	^	(11,786)	(94,327)						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			(129,631)	(7,417)	^	(7,417)	(370,759)						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			(7,115,171)	11,562,628	^	11,562,628	(1,781,061)						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 B4TYDEB6GKMZ0031MB27	07/15/2019	07/14/2020		215,750,000	3,014/3,165			(3,012,225)	6,032,578	^	6,032,578	1,082,699						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			(179,028)	293,620	^	293,620	(39,524)						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			(30,536)	52,270	^	52,270	(3,083)						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			(38,029)	75,093	^	75,093	12,346						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			(137,421)	250,905	^	250,905	10,801						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			(587,300)	842,832	^	842,832	(365,023)						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			(438,696)	229,165	^	229,165	(963,818)						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			(189,526)	(5,757)	^	(5,757)	(266,133)						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			(530,304)	1,438,802	^	1,438,802	(13,599)						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			(122,236)	257,241	^	257,241	(222,192)						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			(203,258)	82,866	^	82,866	(361,137)						85/85
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			(187,711)	184,631	^	184,631	(422,778)						85/85

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

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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 #3069 DUE MAT, NEXT PMT 08/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		381,239,994	2,841/3,103			(8,796,436)	24,044,398	^	24,044,398	6,678,645						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			(3,099,960)	8,061,933	^	8,061,933	2,740,681						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 02RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		10,479,996	2,869/3,068			(186,567)	504,937	^	504,937	146,258						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 02RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		2,240,012	2,841/3,075			(47,451)	128,362	^	128,362	37,981						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 02RNE8IBXP4R0TD8PU41	08/14/2019	08/14/2020		4,640,006	2,860/2,973			(51,684)	134,334	^	134,334	45,252						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			(1,053,981)	2,957,749	^	2,957,749	616,098						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			(636,842)	1,821,120	^	1,821,120	(941,231)						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			(252,165)	510,165	^	510,165	(52,452)						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 02RNE8IBXP4R0TD8PU41	08/14/2019	08/16/2021		37,159,991	2,841/3,551			(788,877)	3,051,099	^	3,051,099	(11,150)						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			(177,455)	970,203	^	970,203	(408,401)						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			(222,828)	(48,516)	^	(48,516)	(267,985)						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 G5GSEF7VJP5I7OUK5573	09/16/2019	09/14/2020		11,980,006	3,518/3,870			(202,462)	(2,648)	^	(2,648)	(394,448)						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			(8,984,199)	16,188,415	^	16,188,415	3,467,597						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			(2,587,658)	4,701,798	^	4,701,798	1,550,060						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			(188,860)	342,159	^	342,159	78,711						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			(68,961)	124,995	^	124,995	31,299						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			(36,353)	66,069	^	66,069	21,424						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			(200,718)	362,875	^	362,875	102,939						85/85
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 B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020		37,529,992	2,998/3,365			(1,015,186)	1,790,183	^	1,790,183	172,705						85/85

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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			(552,520)	826,444	^	826,444	(513,010)						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			(268,951)	149,613	^	149,613	(192,364)						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			(756,946)	1,781,305	^	1,781,305	52,324						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 G5GSEF7VJP5I70UK5573	09/16/2019	09/16/2024		10,069,998	2,998			(154,183)	330,060	^	330,060	(293,277)						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			(201,580)	(20,082)	^	(20,082)	(248,735)						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			(175,778)	(20,701)	^	(20,701)	(316,384)						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			(9,376,574)	16,995,958	^	16,995,958	4,961,387						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			(2,881,161)	4,978,602	^	4,978,602	1,916,934						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			(181,668)	325,451	^	325,451	98,770						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			(44,365)	79,616	^	79,616	25,003						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			(81,318)	139,886	^	139,886	53,704						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			(153,599)	272,889	^	272,889	92,494						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			(1,293,408)	2,396,363	^	2,396,363	492,864						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			(599,502)	1,282,278	^	1,282,278	(467,851)						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			(231,683)	184,196	^	184,196	(117,008)						85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021		27,860,009	2,966/3,708			(610,405)	1,487,815	^	1,487,815	56,718						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			(151,318)	404,631	^	404,631	(305,020)						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			(220,296)	(17,517)	^	(17,517)	(250,878)						85/85
1 YR SX5E CALL SPREAD OPTION #3186 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/14/2019	11/16/2020		12,390,012	3,689/4,058			(197,311)	(81,901)	^	(81,901)	(241,414)						85/85

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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			(9,589,072)	11,120,156	^	11,120,156	3,876,376						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			(2,853,524)	3,377,146	^	3,377,146	1,563,378						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			(199,237)	229,938	^	229,938	82,495						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			(35,732)	41,541	^	41,541	15,596						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			(86,460)	104,880	^	104,880	46,153						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			(124,028)	145,643	^	145,643	59,095						85/85
1 YR SPX CALL SPREAD OPTION #3193 DUE MAT, NEXT PMT 11/16/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/16/2020		38,779,996	3,097/3,476			(1,033,761)	1,159,935	^	1,159,935	280,674						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			(648,775)	664,524	^	664,524	(160,744)						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			(265,328)	96,981	^	96,981	(111,719)						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			(684,696)	924,551	^	924,551	45,083						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			(178,184)	113,650	^	113,650	(319,172)						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 ROMUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,510,048	27,508/30,259			(251,286)	(129,617)	^	(129,617)	(201,406)						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 ROMUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		13,509,993	3,773/4,150			(209,405)	(125,758)	^	(125,758)	(177,946)						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			(10,166,016)	6,630,436	^	6,630,436	3,969,220						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			(3,001,467)	2,212,601	^	2,212,601	1,596,109						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			(210,540)	137,938	^	137,938	88,147						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			(18,480)	12,221	^	12,221	8,068						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 ROMUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		3,809,985	3,213/3,340			(43,053)	30,894	^	30,894	22,751						85/85
1 YR SPX CALL SPREAD OPTION #3227 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2019	12/14/2020		8,869,997	3,191/3,415			(164,982)	117,680	^	117,680	81,659						85/85

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1 YR SPX CALL SPREAD OPTION #3228 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2019	12/14/2020		43,770,003	3,191/3,582			(1,142,397)	700,677	^	700,677	368,303						85/85
1 YR SPX CALL OPTION #3229 DUE MAT, NEXT PMT 12/14/2020	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2019	12/14/2020		34,300,013	3,351			(574,525)	300,957	^	300,957	15,369						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			(322,889)	(36,317)	^	(36,317)	(57,839)						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			(708,410)	426,518	^	426,518	86,454						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			(156,785)	(95,555)	^	(95,555)	(260,687)						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			(285,204)	(258,815)	^	(258,815)	(258,815)						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			(261,913)	(199,581)	^	(199,581)	(199,581)						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			(10,757,031)	2,054,340	^	2,054,340	2,054,340						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			(3,442,278)	1,097,454	^	1,097,454	1,097,454						85/85
1 YR SPX CALL SPREAD OPTION #3252 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		14,089,999	3,316/3,546			(223,808)	36,808	^	36,808	36,808						85/85
1 YR SPX CALL SPREAD OPTION #3253 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		3,029,986	3,283/3,554			(58,063)	11,800	^	11,800	11,800						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			(56,414)	17,333	^	17,333	17,333						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			(268,328)	61,824	^	61,824	61,824						85/85
1 YR SPX CALL SPREAD OPTION #3256 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021		46,180,000	3,283/3,685			(1,093,898)	193,220	^	193,220	193,220						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			(637,494)	52,586	^	52,586	52,586						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			(361,374)	(206,942)	^	(206,942)	(206,942)						85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104			(748,036)	(84,514)	^	(84,514)	(84,514)						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			(232,591)	(389,550)	^	(389,550)	(389,550)						85/85
1 YR HSI CALL SPREAD OPTION #3261 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021		1,119,299	28,885/31,774			(19,123)	(17,394)	^	(17,394)	(17,394)						85/85

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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			(158,419)	(162,887)	^	(162,887)	(162,887)						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			(150,667)	(177,718)	^	(177,718)	(177,718)						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			(7,299,175)	(2,861,454)	^	(2,861,454)	(2,861,454)						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			(2,054,147)	(642,335)	^	(642,335)	(642,335)						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			(285,570)	(127,921)	^	(127,921)	(127,921)						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			(29,801)	(11,342)	^	(11,342)	(11,342)						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			(26,432)	(10,076)	^	(10,076)	(10,076)						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			(130,637)	(46,867)	^	(46,867)	(46,867)						85/85
1 YR SPX CALL SPREAD OPTION #3290 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1WK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021		55,090,017	3,380/3,794			(1,032,937)	(460,533)	^	(460,533)	(460,533)						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			(475,738)	(282,982)	^	(282,982)	(282,982)						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			(213,198)	(76,931)	^	(76,931)	(76,931)						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			(405,130)	(386,144)	^	(386,144)	(386,144)						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			(131,521)	(399,447)	^	(399,447)	(399,447)						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			(15,848)	(16,747)	^	(16,747)	(16,747)						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			(193,285)	234,064	^	234,064	234,064						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			(210,557)	602,212	^	602,212	602,212						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			(5,271,327)	13,833,864	^	13,833,864	13,833,864						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			(1,310,357)	3,083,203	^	3,083,203	3,083,203						85/85
1 YR SPX CALL SPREAD OPTION #3325 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/15/2021		9,130,001	2,410/2,577			(106,011)	264,901	^	264,901	264,901						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 #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			(19,930)	50,613	^	50,613	50,613						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			(22,341)	50,671	^	50,671	50,671						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			(59,978)	157,037	^	157,037	157,037						85/85
1 YR SPX CALL SPREAD OPTION #3329 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		47,869,991	2,386/2,672			(899,180)	2,457,615	^	2,457,615	2,457,615						85/85
1 YR SPX CALL OPTION #3330 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021		64,319,995	2,505			(2,038,202)	13,277,592	^	13,277,592	13,277,592						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			(195,341)	611,503	^	611,503	611,503						85/85
2 YR SPX CALL SPREAD OPTION #3332 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959			(546,142)	3,128,200	^	3,128,200	3,128,200						85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2025		13,160,008	2,386			(134,713)	2,602,587	^	2,602,587	2,602,587						85/85
1 YR HSI CALL SPREAD OPTION #3347 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		11,240,040	24,435/26,879			(100,643)	33,133	^	33,133	33,133						85/85
1 YR SX5E CALL SPREAD OPTION #3348 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		12,640,000	2,918/3,210			(123,713)	329,166	^	329,166	329,166						85/85
1 YR SPX CALL SPREAD OPTION #3349 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2020	04/14/2021		462,360,007	2,846/3,102			(4,495,659)	10,868,829	^	10,868,829	10,868,829						85/85
1 YR SPX CALL SPREAD OPTION #3350 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		201,449,990	2,846/2,984			(1,123,594)	2,530,738	^	2,530,738	2,530,738						85/85
1 YR SPX CALL SPREAD OPTION #3351 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		11,909,993	2,875/3,074			(91,600)	212,671	^	212,671	212,671						85/85
1 YR SPX CALL SPREAD OPTION #3352 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		2,149,999	2,846/3,074			(19,063)	44,298	^	44,298	44,298						85/85
1 YR SPX CALL SPREAD OPTION #3353 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021		3,969,998	2,865/2,979			(18,580)	40,030	^	40,030	40,030						85/85
1 YR SPX CALL SPREAD OPTION #3354 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		10,059,997	2,846/3,024			(71,997)	160,557	^	160,557	160,557						85/85
1 YR SPX CALL SPREAD OPTION #3355 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		78,490,009	2,846/3,188			(965,969)	2,446,274	^	2,446,274	2,446,274						85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2025		18,590,009	2,846			(125,547)	1,049,005	^	1,049,005	1,049,005						85/85
1 YR EEM CALL SPREAD OPTION #3357 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021		12,640,000	36/40			(128,575)	295,052	^	295,052	295,052						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)
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022		35,689,991	2,846/3,529			(350,456)	1,402,462	^	1,402,462	1,402,462						85/85
1 YR HSI CALL SPREAD OPTION #3359 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/15/2020	04/14/2021		1,399,995	24,435/26,879			(12,675)	2,903	^	2,903	2,903						85/85
1 YR HSI CALL SPREAD OPTION #3374 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,170,087	23,830/26,213			(66,258)	74,283	^	74,283	74,283						85/85
1 YR SX5E CALL SPREAD OPTION #3375 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		12,169,992	2,760/3,036			(73,780)	287,328	^	287,328	287,328						85/85
1 YR SPX CALL SPREAD OPTION #3376 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2020	05/14/2021		395,750,002	2,853/3,109			(2,482,491)	6,724,293	^	6,724,293	6,724,293						85/85
1 YR SPX CALL SPREAD OPTION #3377 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021		164,329,986	2,853/2,990			(589,751)	1,473,024	^	1,473,024	1,473,024						85/85
1 YR SPX CALL SPREAD OPTION #3378 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		34,619,994	2,881/3,081			(170,273)	449,438	^	449,438	449,438						85/85
1 YR SPX CALL SPREAD OPTION #3379 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		1,540,008	2,853/3,081			(8,789)	22,737	^	22,737	22,737						85/85
1 YR SPX CALL SPREAD OPTION #3380 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		4,319,997	2,872/2,986			(12,896)	31,206	^	31,206	31,206						85/85
1 YR SPX CALL SPREAD OPTION #3381 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021		19,769,993	2,853/3,031			(90,216)	228,673	^	228,673	228,673						85/85
1 YR SPX CALL SPREAD OPTION #3382 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2021		84,130,009	2,853/3,195			(670,458)	1,920,559	^	1,920,559	1,920,559						85/85
1 YR EEM CALL SPREAD OPTION #3383 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2020	05/14/2021		13,200,000	37/40			(81,934)	235,159	^	235,159	235,159						85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537			(218,058)	1,007,339	^	1,007,339	1,007,339						85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853			(72,384)	797,544	^	797,544	797,544						85/85
1 YR HSI CALL SPREAD OPTION #3386 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,029,921	23,830/26,213			(5,545)	5,911	^	5,911	5,911						85/85
1 YR SX5E CALL SPREAD OPTION #3387 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/15/2020	05/14/2021		1,030,007	2,760/3,036			(6,224)	23,575	^	23,575	23,575						85/85
1 YR HSI CALL SPREAD OPTION #3406 DUE MAT, NEXT PMT 06/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/15/2020	06/15/2021		12,800,083	23,777/26,155			(22,949)	44,861	^	44,861	44,861						85/85
1 YR SX5E CALL SPREAD OPTION #3407 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/15/2020	06/14/2021		12,799,993	3,136/3,450			(25,544)	64,606	^	64,606	64,606						85/85
1 YR SPX CALL SPREAD OPTION #3408 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		459,089,989	3,067/3,343			(952,486)	1,451,358	^	1,451,358	1,451,358						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 #3409 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2021		174,300,008	3,067/3,215			(208,391)	270,184	^	270,184	270,184						85/85
1 YR SPX CALL SPREAD OPTION #3410 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2020	06/14/2021		15,840,011	3,097/3,312			(25,831)	35,020	^	35,020	35,020						85/85
1 YR SPX CALL SPREAD OPTION #3411 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		2,840,000	3,067/3,312			(5,355)	7,368	^	7,368	7,368						85/85
1 YR SPX CALL SPREAD OPTION #3412 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021		4,070,009	3,087/3,210			(4,023)	4,868	^	4,868	4,868						85/85
1 YR SPX CALL SPREAD OPTION #3413 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		15,809,989	3,067/3,258			(23,906)	32,489	^	32,489	32,489						85/85
1 YR SPX CALL SPREAD OPTION #3414 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021		86,449,993	3,067/3,435			(224,200)	362,157	^	362,157	362,157						85/85
1 YR SPX CALL OPTION #3415 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/15/2020	06/14/2021		40,430,015	3,312			(95,433)	(15,585)	^	(15,585)	(15,585)						85/85
1 YR EEM CALL SPREAD OPTION #3416 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2020	06/14/2021		12,800,000	39/43			(26,500)	21,152	^	21,152	21,152						85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803			(77,560)	64,181	^	64,181	64,181						85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067			(20,419)	85	^	85	85						85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(161,241,734)	349,721,213	XXX	349,721,213	79,323,792					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(161,241,734)	349,721,213	XXX	349,721,213	79,323,792					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			601,903		601,903	(14,306)		(62,873)				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			1,648,761		1,648,761	12,116		(181,629)				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			709,638		709,638	15,136		(98,993)				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			335,941		335,941	653		(47,371)				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			239,439		239,439	1,231		(36,473)				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			172,471		172,471	354		(29,212)				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			105,233		105,233	(1,548)		(16,757)				0001

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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			229,491		229,491	(837)		(40,460)				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			277,859		277,859	(355)		(48,177)				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			97,481		97,481	(2,195)		(16,384)				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			136,152		136,152	601		(23,475)				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			81,398		81,398	1,699		(18,175)				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			71,145		71,145	(700)		(16,630)				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			80,931		80,931	257		(21,499)				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			118,257		118,257	(745)		(29,519)				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			94,010		94,010	10		(26,156)				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			466,018		466,018	(1,723,736)		(880,156)				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			1,515,484		1,515,484	577,052		(594,056)				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			83,025		83,025	1,015		(25,238)				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			878,890		878,890	(1,666,418)		(867,960)				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			1,404,562		1,404,562	339,145		(599,711)				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			86,923		86,923	(898)		(24,177)				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			1,032,345		1,032,345	(1,434,641)		(993,173)				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			1,307,082		1,307,082	370,774		(606,104)				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			66,446		66,446	1,484		(19,992)				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			1,388,310		1,388,310	(1,610,633)		(635,378)				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			1,196,127		1,196,127	232,038		(413,769)				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			87,074		87,074	(4,236)		(18,588)				0001

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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 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			2,687,584		2,687,584	(1,419,666)		(1,133,731)				0001
1 YR SPX CALL SPREAD OPTION #3065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2019	07/31/2020		44,024,609	2,904/3,026	1,021,737			1,433,590		1,433,590	463,805		(525,300)				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			75,019		75,019	1,933		(18,990)				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			(79,971)	213,324	^	213,324	67,083						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			2,825,446		2,825,446	(1,023,428)		(1,266,237)				0001
1 YR SPX CALL SPREAD OPTION #3081	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2019	08/07/2020		44,213,552	2,889/3,015	1,145,492			1,474,543		1,474,543	515,824		(588,925)				0001
2 YR BEI CALL OPTION #3082	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/12/2021		1,516,445	124	63,778			58,873		58,873	1,035		(16,033)				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			2,718,547		2,718,547	(1,154,829)		(1,012,023)				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			1,428,106		1,428,106	424,427		(525,436)				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			116,229		116,229	504		(30,614)				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			3,200,128		3,200,128	(1,011,603)		(1,299,919)				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			1,715,822		1,715,822	560,291		(677,639)				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			86,280		86,280	2,000		(23,999)				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			1,916,060		1,916,060	(564,793)		(911,255)				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			1,272,631		1,272,631	407,569		(548,545)				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			75,949		75,949	162		(21,395)				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			2,094,196		2,094,196	(674,358)		(1,054,704)				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			1,312,845		1,312,845	387,648		(588,924)				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			103,579		103,579	(1,849)		(27,025)				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			1,428,066		1,428,066	401,872		(646,269)				0001
1 YR SPX CALL OPTION #3116	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/23/2019	09/16/2020		46,192,295	3,091	2,178,601			2,232,312		2,232,312	(665,225)		(1,104,472)				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			97,820		97,820	(559)		(27,328)				0001

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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 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			1,386,675		1,386,675	410,703		(604,912)				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			2,851,970		2,851,970	(706,378)		(1,256,772)				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			112,262		112,262	400		(31,273)				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			2,761,612		2,761,612	(481,974)		(1,066,989)				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			1,566,448		1,566,448	486,060		(661,683)				0001
2 YR BEI CALL OPTION #3127	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2021		3,015,933	125	113,137			106,431		106,431	102		(28,441)				0001
1 YR SPX CALL SPREAD OPTION #3128	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2020		41,825,959	2,932/3,060	1,094,996			1,248,619		1,248,619	415,939		(555,123)				0001
1 YR SPX CALL OPTION #3129	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2019	10/07/2020		41,282,495	3,014	2,319,243			2,953,196		2,953,196	(374,987)		(1,175,772)				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			100,671		100,671	(440)		(26,063)				0001
1 YR SPX CALL OPTION #3146	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/21/2019	10/14/2020		44,221,384	3,072	2,200,651			2,650,154		2,650,154	(406,255)		(1,115,650)				0001
1 YR SPX CALL SPREAD OPTION #3147	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/21/2019	10/14/2020		61,039,024	2,983/3,116	1,595,716			1,754,253		1,754,253	554,576		(808,970)				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			63,615		63,615	1,643		(17,031)				0001
1 YR SPX CALL OPTION #3149	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2019	10/21/2020		52,762,623	3,089	2,804,340			3,030,676		3,030,676	(288,159)		(1,421,699)				0001
1 YR SPX CALL SPREAD OPTION #3150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2019	10/21/2020		57,170,408	3,003/3,135	1,488,861			1,568,594		1,568,594	507,300		(754,798)				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			74,676		74,676	(938)		(18,390)				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			2,548,108		2,548,108	(127,497)		(1,357,383)				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			1,648,355		1,648,355	535,047		(842,926)				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			109,592		109,592	(138)		(26,779)				0001
1 YR SPX CALL OPTION #3179	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/11/2019	11/04/2020		45,078,005	3,163	2,212,888			2,072,229		2,072,229	(113,841)		(1,121,854)				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			1,235,197		1,235,197	372,147		(639,654)				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			75,480		75,480	(523)		(17,742)				0001
1 YR SPX CALL SPREAD OPTION #3198	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2020		51,684,797	3,096/3,230	1,322,102			1,223,194		1,223,194	395,597		(670,258)				0001

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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 OPTION #3199	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	11/18/2019	11/11/2020		51,604,747	3,183	2,596,869			2,243,242		2,243,242	(2,083)		(1,316,519)				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			127,826		127,826	3,293		(34,095)				0001
1 YR SPX CALL OPTION #3204	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	11/25/2019	11/18/2020		54,921,344	3,199	2,727,410			2,311,014		2,311,014	57,800		(1,382,698)				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			1,508,195		1,508,195	490,983		(843,477)				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			103,172		103,172	1,364		(27,090)				0001
1 YR SPX CALL SPREAD OPTION #3208	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/02/2019	11/25/2020		59,257,612	3,136/3,276	1,493,243			1,374,116		1,374,116	423,505		(757,020)				0001
1 YR SPX CALL OPTION #3209	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/02/2019	11/25/2020		55,224,551	3,226	2,450,903			2,173,610		2,173,610	(1,160)		(1,242,519)				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			76,703		76,703	(438)		(20,329)				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			2,423,101		2,423,101	201,153		(1,470,112)				0001
1 YR SPX CALL SPREAD OPTION #3214	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	12/09/2019	12/02/2020		49,659,610	3,123/3,265	1,328,781			1,186,847		1,186,847	405,118		(673,644)				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			93,090		93,090	2,329		(25,379)				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			2,465,368		2,465,368	381,289		(1,661,510)				0001
1 YR SPX CALL SPREAD OPTION #3217	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	12/16/2019	12/09/2020		50,384,065	3,148/3,289	1,354,830			1,131,106		1,131,106	423,215		(686,850)				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			68,897		68,897	3,246		(19,905)				0001
1 YR SPX CALL OPTION #3234	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	12/23/2019	12/16/2020		68,938,825	3,286	3,418,398			2,274,385		2,274,385	494,569		(1,733,004)				0001
1 YR SPX CALL SPREAD OPTION #3235	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2020		60,627,844	3,191/3,336	1,636,655			1,295,164		1,295,164	505,954		(829,725)				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			38,712		38,712	2,397		(11,550)				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			1,466,248		1,466,248	298,944		(1,115,626)				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			993,769		993,769	379,658		(636,023)				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			44,294		44,294	2,376		(13,770)				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		1,323,063		1,323,063	313,064		(982,251)				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		816,778		816,778	290,665		(511,660)				0001

SCHEDULE DB - PART A - SECTION 1

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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)
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		22,820		22,820	726		(7,149)				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		944,881		944,881	273,913		(603,516)				0001
1 YR SPX CALL OPTION #3246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	01/13/2020	01/06/2021		51,073,283	3,344		2,342,437		1,409,422		1,409,422	176,217		(1,109,232)				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		28,651		28,651	(2,071)		(9,427)				0001
1 YR SPX CALL OPTION #3263	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/21/2020	01/13/2021		57,446,825	3,386		2,594,758		1,321,809		1,321,809	(98,785)		(1,174,164)				0001
1 YR SPX CALL SPREAD OPTION #3264	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2021		44,409,013	3,293/3,444		1,183,688		774,564		774,564	126,511		(535,635)				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		29,496		29,496	(11,178)		(11,746)				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		1,173,912		1,173,912	123,446		(807,254)				0001
1 YR SPX CALL SPREAD OPTION #3269	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/27/2020	01/20/2021		43,425,146	3,321/3,473		1,010,353		704,739		704,739	133,425		(439,039)				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		47,876		47,876	(15,380)		(17,373)				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		1,834,418		1,834,418	215,247		(1,148,840)				0001
1 YR SPX CALL SPREAD OPTION #3273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021		63,344,812	3,272/3,425		1,607,688		1,240,984		1,240,984	300,554		(667,258)				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		41,332		41,332	(15,110)		(14,626)				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		1,659,236		1,659,236	(358,863)		(1,320,599)				0001
1 YR SPX CALL SPREAD OPTION #3278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2021		57,210,426	3,293/3,444		1,523,084		1,019,237		1,019,237	98,598		(602,446)				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		74,913		74,913	(45,831)		(29,460)				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		1,286,991		1,286,991	(483,347)		(1,059,042)				0001
1 YR SPX CALL SPREAD OPTION #3297	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/18/2020	02/10/2021		73,432,052	3,360/3,513		1,872,421		1,035,767		1,035,767	(135,804)		(700,850)				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		43,144		43,144	(37,351)		(18,313)				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		1,133,274		1,133,274	85,795		(580,421)				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		841,863		841,863	56,791		(435,018)				0001

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

SCHEDULE DB - PART A - SECTION 1

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2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131		38,248		21,034		21,034	(10,452)		(6,762)				0001
1 YR SPX CALL OPTION #3309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/02/2020	02/24/2021		79,421,071	3,194		3,049,826		4,858,710		4,858,710	2,836,820		(1,027,936)				0001
1 YR SPX CALL SPREAD OPTION #3310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/02/2020	02/24/2021		62,268,653	3,175/3,316		1,223,816		1,501,836		1,501,836	690,504		(412,484)				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		73,189		73,189	8,307		(13,019)				0001
1 YR SPX CALL OPTION #3314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/09/2020	03/03/2021		64,214,370	3,130		3,015,814		5,022,744		5,022,744	2,964,598		(957,668)				0001
1 YR SPX CALL SPREAD OPTION #3315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2021		50,853,303	3,013/3,143		1,130,672		1,436,983		1,436,983	665,355		(359,044)				0001
2 YR BEI CALL OPTION #3316	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2022		1,887,539	125		79,600		76,536		76,536	9,470		(12,534)				0001
1 YR SPX CALL OPTION #3318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/16/2020	03/09/2021		58,701,426	2,837		3,561,097		9,918,349		9,918,349	7,421,602		(1,064,350)				0001
1 YR SPX CALL SPREAD OPTION #3319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2021		47,210,829	2,758/2,877		1,225,910		1,641,626		1,641,626	782,119		(366,403)				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		81,950		81,950	24,141		(10,041)				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		15,901,107		15,901,107	13,288,312		(1,012,712)				0001
1 YR SPX CALL SPREAD OPTION #3336	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/23/2020	03/16/2021		49,229,378	2,487/2,591		1,083,903		1,814,560		1,814,560	1,033,423		(302,766)				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		68,056		68,056	22,753		(7,272)				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		17,272,216		17,272,216	10,828,789		(2,261,278)				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		60,598		60,598	11,694		(7,219)				0001
1 YR SPX CALL OPTION #3343	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/06/2020	03/30/2021		39,417,423	2,636		4,106,561		8,676,596		8,676,596	5,556,527		(986,492)				0001
2 YR BEI CALL OPTION #3344	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2020	03/30/2022		1,663,832	123		73,736		79,459		79,459	14,493		(8,771)				0001
1 YR SPX CALL OPTION #3345	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2021		23,802,782	2,792		2,198,912		4,001,317		4,001,317	2,287,640		(485,235)				0001
2 YR BEI CALL OPTION #3346	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2022		967,272	124		43,946		45,274		45,274	6,130		(4,802)				0001
1 YR SPX CALL OPTION #3361	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/20/2020	04/13/2021		27,896,669	2,948		2,452,818		3,428,720		3,428,720	1,469,206		(493,304)				0001
1 YR SPX CALL SPREAD OPTION #3362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/20/2020	04/13/2021		46,241,715	2,803/2,919		1,109,004		1,337,744		1,337,744	451,780		(223,040)				0001

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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 #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125		162,823		165,147		165,147	18,539		(16,215)				0001
1 YR SPX CALL OPTION #3364	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/27/2020	04/20/2021		23,961,950	2,976		1,996,190		2,777,933		2,777,933	1,144,180		(362,437)				0001
1 YR SPX CALL SPREAD OPTION #3365	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2021		53,240,114	2,826/2,943		1,273,731		1,513,446		1,513,446	470,979		(231,264)				0001
2 YR BEI CALL OPTION #3366	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2022		2,105,375	125		90,378		91,259		91,259	9,007		(8,125)				0001
1 YR SPX CALL OPTION #3368	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		24,223,044	3,021		1,627,035		2,635,745		2,635,745	1,272,307		(263,598)				0001
1 YR SPX CALL SPREAD OPTION #3369	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021		42,602,538	2,869/2,987		978,119		1,216,658		1,216,658	397,005		(158,466)				0001
2 YR BEI CALL OPTION #3370	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2022		1,836,354	125		76,509		80,149		80,149	9,778		(6,138)				0001
1 YR SPX CALL OPTION #3371	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/11/2020	05/04/2021		37,360,630	2,964		3,329,877		4,392,063		4,392,063	1,536,553		(474,368)				0001
2 YR BEI CALL OPTION #3372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/11/2020	05/04/2022		995,864	125		43,135		43,753		43,753	3,661		(3,043)				0001
1 YR SPX CALL OPTION #3388	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		32,485,132	2,997		2,753,514		3,569,369		3,569,369	1,154,276		(338,421)				0001
1 YR SPX CALL SPREAD OPTION #3389	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/18/2020	05/11/2021		46,574,143	2,892/3,011		1,132,627		1,243,496		1,243,496	250,075		(139,206)				0001
2 YR BEI CALL OPTION #3390	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/18/2020	05/11/2022		2,110,412	125		92,661		93,205		93,205	6,183		(5,639)				0001
1 YR SPX CALL OPTION #3391	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/26/2020	05/18/2021		35,271,053	3,033		2,990,605		3,561,879		3,561,879	872,848		(301,574)				0001
2 YR BEI CALL OPTION #3392	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2022		1,422,453	125		62,395		62,366		62,366	3,081		(3,111)				0001
1 YR BEI CALL OPTION #3393	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2021		4,590,053	127		87,076		89,567		89,567	11,272		(8,781)				0001
1 YR SPX CALL OPTION #3394	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/01/2020	05/25/2021		30,245,405	3,108		2,338,738		2,579,269		2,579,269	436,514		(195,984)				0001
1 YR SPX CALL SPREAD OPTION #3395	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		41,717,714	2,994/3,112		981,798		991,227		991,227	91,703		(82,274)				0001
2 YR BEI CALL OPTION #3396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2022		1,575,903	125		70,227		66,868		66,868	(445)		(2,914)				0001
1 YR BEI CALL OPTION #3397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021		3,529,380	128		69,496		66,111		66,111	2,438		(5,824)				0001
1 YR SPX CALL OPTION #3399	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/08/2020	06/01/2021		38,889,129	3,220		3,034,872		2,416,189		2,416,189	(423,705)		(194,978)				0001
2 YR BEI CALL OPTION #3400	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2022		1,342,627	125		60,016		54,538		54,538	(3,569)		(1,909)				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 BEI CALL OPTION #3401	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2021		6,175,454	128		124,048		109,781		109,781	(6,298)		(7,970)				0001
1 YR SPX CALL OPTION #3402	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		34,831,618	3,251		2,056,008		2,120,990		2,120,990	156,871		(91,889)				0001
1 YR SPX CALL SPREAD OPTION #3403	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		39,462,934	3,146/3,268		825,028		852,152		852,152	63,997		(36,873)				0001
2 YR BEI CALL OPTION #3404	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2022		1,246,100	125		52,531		52,860		52,860	1,491		(1,163)				0001
1 YR BEI CALL OPTION #3405	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021		3,837,682	128		66,003		70,095		70,095	7,042		(2,950)				0001
1 YR SPX CALL OPTION #3419	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		38,148,520	3,203		2,957,790		2,597,420		2,597,420	(286,011)		(74,358)				0001
1 YR SPX CALL SPREAD OPTION #3420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/15/2021		47,511,309	3,082/3,208		1,136,813		1,093,269		1,093,269	(14,965)		(28,579)				0001
2 YR BEI CALL OPTION #3421	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2022		1,535,085	125		66,103		65,769		65,769	489		(823)				0001
1 YR BEI CALL OPTION #3422	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021		5,754,440	128		106,657		111,384		111,384	7,408		(2,681)				0001
1 YR SPX CALL OPTION #3423	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2020	06/22/2021		37,605,126	3,187		2,589,559		2,750,919		2,750,919	175,826		(14,467)				0001
1 YR SPX CALL SPREAD OPTION #3424	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		48,861,015	3,079/3,207		1,151,909		1,175,092		1,175,092	29,619		(6,435)				0001
2 YR BEI CALL OPTION #3425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2022		1,220,387	125		51,374		52,557		52,557	1,325		(142)				0001
1 YR BEI CALL OPTION #3426	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021		6,032,461	128		111,524		123,112		123,112	12,211		(623)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										95,180,958	102,128,947	(79,971)	232,633,622	XXX	232,633,622	55,828,184		(73,043,528)			XXX	XXX
6 MO SPX PUT OPTION #3266	VARIABLE ANNUITY	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2020	07/23/2020		49,686,000	3,310		1,866,600		3,292,590		3,292,590	3,066,957		(1,640,967)				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		2,594,453		5,809,494		5,809,494	5,125,243		(1,910,196)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											4,461,053		9,102,084	XXX	9,102,084	8,192,200		(3,551,163)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										95,180,958	106,590,000	(79,971)	241,735,706	XXX	241,735,706	64,020,384		(76,594,691)			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										95,180,958	102,128,947	(161,321,705)	582,354,835	XXX	582,354,835	135,151,976		(73,043,528)			XXX	XXX
0449999999. Total Purchased Options - Put Options											4,461,053		9,102,084	XXX	9,102,084	8,192,200		(3,551,163)			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										95,180,958	106,590,000	(161,321,705)	591,456,919	XXX	591,456,919	143,344,176		(76,594,691)			XXX	XXX

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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)
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)			(152,952)		(152,952)	(49,555)		130,273				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)			(337,313)		(337,313)	(94,784)		156,990				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)			(270,944)		(270,944)	(35,869)		74,644				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)			(167,644)		(167,644)	(9,725)		32,903				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(950,883)			(928,853)	XXX	(928,853)	(189,933)		394,810			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(950,883)			(928,853)	XXX	(928,853)	(189,933)		394,810			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										(950,883)			(928,853)	XXX	(928,853)	(189,933)		394,810			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										(950,883)			(928,853)	XXX	(928,853)	(189,933)		394,810			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)			(351,313)	(258,757)		(258,757)	227,105				63,458		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)			47,522	1,216,572		1,216,572	1,244,177				272,959		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)			274,505	18,059,262		18,059,262	11,583,534				1,002,857		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)			12,048	659,253		659,253	644,093				96,583		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)			8,529	201,756		201,756	111,680				14,553		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)			136,643	4,717,454		4,717,454	2,644,028				352,644		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)			146,268	6,036,620		6,036,620	3,383,669				407,444		0005
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			538,955	14,970,788		14,970,788	9,019,299				1,173,777		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			539	14,978		14,978	9,019				1,174		0002
3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			651,262	13,765,872		13,765,872	8,465,303				1,304,717		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			486,867	14,495,170		14,495,170	9,051,765				1,176,575		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			601,313	13,706,501		13,706,501	8,450,521				1,297,255		0002

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)
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)			988,876	12,619,951		12,619,951	7,417,213				1,410,919		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)			599,510	14,574,167		14,574,167	9,107,334				1,180,295		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)			628,917	31,833,778		31,833,778	20,940,916				1,990,876		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)			(119,173)	(4,949,110)		(4,949,110)	(3,434,892)				443,932		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)			(119,761)	(3,550,489)		(3,550,489)	(2,521,115)				344,477		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)			(107,706)	(3,625,288)		(3,625,288)	(2,748,416)				361,989		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)			(88,400)	(3,243,096)		(3,243,096)	(2,538,500)				333,573		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)			(118,228)	(3,094,609)		(3,094,609)	(2,273,493)				295,167		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)			(97,793)	(3,137,892)		(3,137,892)	(2,241,989)				293,211		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)			(110,820)	(3,241,070)		(3,241,070)	(2,270,701)				294,656		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)			(127,452)	(3,254,383)		(3,254,383)	(2,276,689)				295,167		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)			(119,540)	(3,292,692)		(3,292,692)	(2,278,869)				295,306		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)			(133,852)	(3,367,244)		(3,367,244)	(2,277,814)				295,167		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)			(124,244)	(3,130,835)		(3,130,835)	(2,220,922)				290,960		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)			(75,802)	(2,641,595)		(2,641,595)	(1,723,946)				222,451		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)			(73,712)	(2,500,755)		(2,500,755)	(1,637,027)				216,055		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)			(80,840)	(2,472,452)		(2,472,452)	(1,694,151)				220,398		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)			(149,565)	(3,870,831)		(3,870,831)	(2,772,919)				363,405		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)			(125,304)	(3,044,027)		(3,044,027)	(2,046,026)				277,316		0005
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(58,796)	(2,546,623)		(2,546,623)	(1,706,953)				208,206		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(65,009)	(1,958,468)		(1,958,468)	(1,390,879)				184,978		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(73,842)	(2,250,011)		(2,250,011)	(1,532,628)				207,765		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(141,254)	(4,497,044)		(4,497,044)	(3,302,478)				434,316		0005

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(91,387)	(2,832,150)		(2,832,150)	(2,089,206)				280,704		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(101,154)	(2,539,185)		(2,539,185)	(1,708,361)				221,375		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(101,499)	(2,545,404)		(2,545,404)	(1,708,348)				221,375		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(70,088)	(2,114,786)		(2,114,786)	(1,562,323)				210,235		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(62,318)	(2,261,306)		(2,261,306)	(1,594,783)				212,749		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			37,733	3,001,676		3,001,676	3,442,604				351,915		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			14,945	1,616,253		1,616,253	1,841,223				162,552		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			573,261	43,990,632		43,990,632	48,731,727				4,953,711		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			185,176	11,240,867		11,240,867	12,218,337				1,577,579		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			189,296	11,317,350		11,317,350	12,220,609				1,577,579		0002
FIXED/3M LIB INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			10,337	919,944		919,944	1,077,006				110,121		0002
FIXED/3M LIB INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			10,901	592,232		592,232	652,363				66,166		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			7,219	782,060		782,060	782,060				88,457		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			4,827	521,712		521,712	521,712				66,394		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			6,710	649,599		649,599	649,599				99,647		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			4,104	435,704		435,704	435,704				66,501		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			4,446	505,365		505,365	505,365				166,402		0002
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			(6,850)	(82,938)		(82,938)	(82,938)				311,674		0002
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			2,053	(151,725)		(151,725)	(151,725)				144,826		0002
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			3,219	(50,701)		(50,701)	(50,701)				133,778		0002
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			2,957	59,744		59,744	59,744				145,135		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)			(537,633)	(800,644)		(800,644)	259,854				98,258		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)			(163,091)	(251,076)		(251,076)	66,227				34,692		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												2,582,512	144,948,074	XXX	144,948,074	121,924,998				28,926,406	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		27,665,829	8.86 (8.82)				10,190,752		10,190,752	667,930	533,588			376,922		0004
ML FIXED GBP/FIXED USD CURR SWAP #1755	MORTGAGE LOAN #213210101	B 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/06/2013	07/25/2023		196,657,256	4.75 (4.3)			(31,894)	45,553,168		45,553,168	6,187,381	10,752,812			1,722,434		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)			255,119	5,953,207		5,953,207	504,974	(49,246)			156,250		0004
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,617,347	3.85 (4.88)			9,687	830,459		830,459	474,347	140,778			140,399		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)
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		35,768,348	4.25 (3.87)			14	(676,363)		(676,363)	(18,830)	1,696,182			296,760		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)			160,270	935,523		935,523	1,012,375	(32,117)			206,829		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)			59,351	1,292,671		1,292,671	562,817	685,225			176,018		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)			308,589	862,975		862,975	1,955,915	(64,234)			416,130		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)			99,062	296,460		296,460	738,461	(21,411)			159,118		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)			38,104	33,507		33,507	620,111	856,531			208,882		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)			225,046	36,766		36,766	1,479,888	(44,964)			323,013		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)			(82)	9,575,168		9,575,168	3,796,357	7,095,877			2,759,154		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)			340,839	1,816,946		1,816,946	2,160,275	(64,234)			446,954		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)			133,971	1,422,812		1,422,812	875,205	(23,553)			173,352		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)			43,470	958,564		958,564	382,040	428,266			101,477		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)			361,293	8,546,933		8,546,933	3,728,869	3,426,124			933,065		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			389,477	4,322,356		4,322,356	2,395,660	(64,234)			478,560		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)			236,227	6,463,595		6,463,595	1,496,413	1,713,062			392,673		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)			120,582	3,286,941		3,286,941	755,774	856,531			198,948		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)			121,731	3,548,008		3,548,008	883,164	856,531			221,877		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)			62,282	1,970,053		1,970,053	541,986	428,266			126,923		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)			98,836	2,438,794		2,438,794	599,373	685,225			157,357		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2018	04/16/2028		17,470,350	14.3 (12.69)			228,823	1,715,717		1,715,717	425,056	1,203,766			243,960		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)			232,629	5,039,462		5,039,462	2,006,487	1,884,368			520,236		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)			104,315	1,952,939		1,952,939	923,915	856,531			229,983		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)			439,181	6,521,021		6,521,021	1,891,083	3,083,512			545,541		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			95,638	1,746,841		1,746,841	619,275	745,338			163,493		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)
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)			264,718	5,914,266		5,914,266	2,062,464	2,141,328			536,413		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)			260,911	5,870,002		5,870,002	2,080,339	2,141,328			538,293		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)			567,106	6,673,849		6,673,849	3,707,818	(85,646)			741,906		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)			270,333	5,565,746		5,565,746	2,468,838	2,141,328			588,376		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)			85,435	1,596,292		1,596,292	635,960	745,338			163,794		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)			98,073	2,004,974		2,004,974	883,655	856,531			237,445		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)			196,419	4,572,671		4,572,671	2,162,824	1,627,409			526,985		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)			310,723	9,407,482		9,407,482	4,589,283	2,141,328			878,658		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)			134,401	1,491,205		1,491,205	948,301	(21,411)			188,567		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)			139,730	1,761,685		1,761,685	1,170,825	(25,694)			365,655		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)			691,405	5,680,237		5,680,237	4,294,287	(107,057)			833,579		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)			502,399	3,644,469		3,644,469	2,454,705	(74,940)			584,229		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)			330,286	7,350,130		7,350,130	3,348,221	3,254,818			922,345		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)			199,394	3,632,612		3,632,612	2,026,330	1,603,392			398,218		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)			67,417	578,243		578,243	404,662	(10,706)			83,746		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)			104,343	1,014,955		1,014,955	716,366	(17,129)			148,275		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)			124,730	1,413,641		1,413,641	1,041,525	(21,411)			209,240		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)			158,725	2,219,592		2,219,592	1,501,111	(63,810)			187,395		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)			160,435	2,860,794		2,860,794	1,973,689	(63,810)			218,542		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655@AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			101,814	2,025,974		2,025,974	1,184,962	1,027,837			331,047		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)
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)			333,152	4,052,090		4,052,090	3,049,214	(156,625)			425,347		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)			84,320	393,617		393,617	828,765	1,284,797			278,451		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)			87,240	464,622		464,622	946,256	1,284,797			306,764		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)			233,966	1,878,291		1,878,291	3,835,319	2,997,859			1,155,032		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)			9,181	1,322,470		1,322,470	1,599,830	481,704			439,225		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	09/23/2019	12/31/2038		11,782,808	18.69 (16.38)			128,821	825,697		825,697	821,371	(8,463)			253,502		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)			43,775	863,712		863,712	251,212	642,398			183,604		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)			220,128	539,056		539,056	1,642,271	(400,476)			292,639		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)			171,075	2,260,097		2,260,097	2,310,528	(140,815)			461,638		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)			64,220	1,752,097		1,752,097	894,126	857,971			306,953		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)			220,926	1,255,349		1,255,349	2,313,072	(1,057,723)			536,510		0004
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			15,084	1,171,947		1,171,947	561,741	610,206			204,450		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			7,794	609,400		609,400	304,297	305,103			112,111		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)			95,459	3,194,703		3,194,703	1,787,084	1,407,619			741,371		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)			41,423	1,144,892		1,144,892	594,686	550,206			287,363		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)			133,777	3,721,834		3,721,834	2,071,215	1,650,619			965,292		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,824,291	8.23 (6.79)			7,011	34,931		34,931	31,435	3,496			39,249		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)			(266,056)	7,178,182		7,178,182	(8,856)	62,093			63,458		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		1,509,809	9.97 (10.3)				(250,574)		(250,574)	11,189	134,462			10,683		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		1,887,261	9.97 (10.3)				(313,218)		(313,218)	13,986	168,077			13,354		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #004095414, 004095513, 004095612	B 1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		7,433,195	8.95 (9.61)				(448,782)		(448,782)	90,987	379,992			66,199		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		428,668	9.25 (9.94)				(42,958)		(42,958)	6,876	27,387			3,033		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)			(303,741)	(3,919,045)		(3,919,045)	(14,004)	57,811			132,950		0003

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 #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		3,737,342	9.17 (9.5)				21,945		21,945	31,165	169,840			37,399		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		24,324,285	9.03 (8.73)				5,378,196		5,378,196	248,756	717,731			289,634		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)			127,060	2,758,678		2,758,678	(4,652)	631,350			92,283		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		7,165,942	9.27 (8.85)				1,729,839		1,729,839	92,614	221,301			92,010		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												10,355,972	239,491,162	XXX	239,491,162	101,632,949	67,636,260			28,349,520	XXX	XXX
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3084	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021		2,388,930	LIB1MO 0.52 (7,689)			449,317	(109,752)		(109,752)	(117,526)				12,859		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		84,531,360	LIB1MO 0.52 (7,689)			15,898,932	(3,883,516)		(3,883,516)	(4,158,608)				455,000		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		1,505,576	LIB1MO 0.52 (7,763)			175,774	(32,074)		(32,074)	28,197				8,142		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		22,583,637	LIB1MO 0.52 (7,763)			2,636,618	(481,113)		(481,113)	422,946				122,133		0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3123	VARIABLE ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2019	07/06/2020		23,442,720	LIB1MO 0.49 (7,809)			1,653,375	377,970		377,970	1,402,923				15,028		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		45,323,201	FEDFUNDSC4 0.48 (6,157)			668,595	(726,377)		(726,377)	1,062,140				131,016		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3313	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/06/2020	09/09/2020		100,919,909	FEDFUNDSC4 0.79 (7,287)			(8,548,734)	3,740,429		3,740,429	3,740,429				222,551		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3342	VARIABLE ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/31/2020	07/01/2020		43,157,321	FEDFUNDSC4 0.53 (6,676)			(5,812,481)	(1,001,323)		(1,001,323)	(919,406)				11,293		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												7,121,396	(2,115,756)	XXX	(2,115,756)	1,461,095				978,022	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												20,059,880	382,323,480	XXX	382,323,480	225,019,042	67,636,260			58,253,948	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												2,582,512	144,948,074	XXX	144,948,074	121,924,998				28,926,406	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												10,355,972	239,491,162	XXX	239,491,162	101,632,949	67,636,260			28,349,520	XXX	XXX
1389999999. Total Swaps - Total Return												7,121,396	(2,115,756)	XXX	(2,115,756)	1,461,095				978,022	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												20,059,880	382,323,480	XXX	382,323,480	225,019,042	67,636,260			58,253,948	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										(950,883)		(161,241,734)	348,792,360	XXX	348,792,360	79,133,859		394,810			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										95,180,958	106,590,000	19,979,909	624,059,186	XXX	624,059,186	289,039,426	67,636,260	(76,594,691)		58,253,948	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										94,230,075	106,590,000	(141,261,825)	972,851,546	XXX	972,851,546	368,173,285	67,636,260	(76,199,881)		58,253,948	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
ESU0	3,064	481,459,332	S&P 500 EMINI SEP20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCLQOF39	06/29/2020	3,142.6800	3,090.2000	6,511,000					(8,040,692)	(8,040,692)	36,768,000	0001	50
MFSU0	939	82,778,456	MINI MSCI EAFE SEP20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	06/22/2020	1,763.1200	1,778.4000	(159,630)					717,424	717,424		0001	50
1539999999. Subtotal - Long Futures - Hedging Other												6,351,370					(7,323,268)	(7,323,268)	36,768,000	XXX	XXX
1579999999. Subtotal - Long Futures												6,351,370					(7,323,268)	(7,323,268)	36,768,000	XXX	XXX
ESU0	14,825	2,240,696,582	S&P 500 EMINI SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCLQOF39	06/29/2020	3,022.8600	3,090.2000	(31,503,125)					(49,914,168)	(49,914,168)	177,562,505	0001	50
MESU0	5,032	243,239,216	MINI MSCI EMG MKT SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	06/15/2020	966.7700	985.7000	1,056,720					(4,762,904)	(4,762,904)	26,669,600	0001	50
MFSU0	3,583	315,964,252	MINI MSCI EAFE SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	ICE 5493004R83R1LVX2IL36	06/30/2020	1,763.6900	1,778.4000	543,731					(2,636,108)	(2,636,108)	28,309,600	0001	50
RTYU0	7,455	518,235,687	EMINI RUSSELL 2000 SEP20	VARIABLE ANNUITY	EXH 5	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCLQOF39	06/29/2020	1,390.3000	1,437.6000	(5,367,600)					(17,629,713)	(17,629,713)	1,760,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(35,270,274)					(74,942,893)	(74,942,893)	234,301,705	XXX	XXX
1649999999. Subtotal - Short Futures												(35,270,274)					(74,942,893)	(74,942,893)	234,301,705	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												(28,918,904)					(82,266,161)	(82,266,161)	271,069,705	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												(28,918,904)					(82,266,161)	(82,266,161)	271,069,705	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	6,963,000	(6,963,000)	
JP MORGAN SECURITIES LLC	3,216,200	1,771,100	4,987,300
MERRILL LYNCH PIERCE FENNER & SMITH INC	61,842,400	204,240,005	266,082,405
Total Net Cash Deposits	72,021,600	199,048,105	271,069,705

(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	271,069,705		271,069,705	8,114,610	(37,033,514)	8,114,610	271,069,705	271,069,705
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	104,225,107	184,801,474	(100,099)	80,476,268	184,801,474	(100,099)	80,476,268	478,560	478,560
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	16,031,799	15,568,948			15,568,948			666,556	203,705
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	21,740,000	38,691,323	(738,056)	16,213,267	38,691,323	(738,056)	16,213,267	15,028	15,028
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	53,960,000	78,054,322	(1,369,489)	22,724,833	78,054,322	(1,369,489)	22,724,833	6,225,603	6,225,603
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	31,370,000	94,171,500	(2,861,454)	59,940,046	94,171,500	(2,861,454)	59,940,046	2,847,896	2,847,896
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	55,800,000	75,231,114	(881,825)	18,549,289	75,231,114	(881,825)	18,549,289	1,722,434	1,722,434
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	22,990,000	19,976,472			19,976,472			4,462,926	1,449,398
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y		1,282,278	(257,452)	1,024,826	1,282,278	(257,452)	1,024,826		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Y	Y	89,230,000	87,531,007	(4,904,179)		87,528,117	(4,904,179)		10,616,725	4,013,553
MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	Y	Y	5,330,000	7,178,182	(1,051,720)	796,462	7,178,182	(1,051,720)	796,462	196,408	196,408
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	87,550,000	140,754,632	(6,754,178)	46,450,454	140,836,550	(6,754,178)	46,532,372	598,134	598,134
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	8,420,000	23,271,635	(588,454)	14,263,181	23,271,635	(588,454)	14,263,181		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	17,610,000	18,059,262	(1,055,532)		18,059,262	(1,055,532)		1,096,127	489,857
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Y	Y	3,780,000	4,052,090		272,090	4,052,090		272,090	425,347	425,347
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	41,160,000	70,348,057	(919,407)	28,268,650	70,269,029	(919,407)	28,189,622	1,448,028	1,448,028
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	3,080,000	3,779,009		699,009	3,779,009		699,009		
0299999999. Total NAIC 1 Designation			562,276,906	862,751,305	(21,481,845)	289,678,375	862,751,305	(21,481,845)	289,681,265	30,799,772	20,113,951
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	2,420,000	4,599,365		2,179,365	4,599,365		2,179,365		
0399999999. Total NAIC 2 Designation			2,420,000	4,599,365		2,179,365	4,599,365		2,179,365		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			77,532,351	203,229,426	(76,246,705)	49,450,370	203,229,426	(76,246,705)	49,450,370	27,454,176	27,454,176
0999999999 - Gross Totals			642,229,257	1,341,649,801	(97,728,550)	612,377,815	1,078,694,706	(134,762,064)	349,425,610	329,323,653	318,637,832
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				1,341,649,801	(97,728,550)						

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)
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash			1,190,000	1,190,000	1,190,000		
CME (MERRILL LYNCH PIERCE FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			215,705,393	215,705,393	215,705,393		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC)	5493004R83R1LVX2IL36	Cash			4,987,300	4,987,300	4,987,300		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC)	5493004R83R1LVX2IL36	Cash			49,991,900	49,991,900	49,991,900		I
0199999999 - Total					271,874,593	271,874,593	271,874,593	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			104,225,109	104,225,109	XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash			21,740,000	21,740,000	XXX		
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash			53,960,000	53,960,000	XXX		
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash			31,370,000	31,370,000	XXX		
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash			55,800,000	55,800,000	XXX		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash			2,420,000	2,420,000	XXX		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Cash			89,230,000	89,230,000	XXX		
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Cash			5,330,000	5,330,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash			87,550,000	87,550,000	XXX		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Cash			8,420,000	8,420,000	XXX		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash			17,610,000	17,610,000	XXX		
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Cash			22,990,000	22,990,000	XXX		
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZL0RGWGDTN03	Cash			3,780,000	3,780,000	XXX		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash			41,160,000	41,160,000	XXX		
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Cash			3,080,000	3,080,000	XXX		
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912810-RG-5	US TREASURY NT	777,691	550,000	XXX	05/15/2044	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912810-SC-3	US TREASURY NT	315,167	225,000	XXX	05/15/2048	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-5A-4	US TREASURY NT	14,501,240	14,065,000	XXX	09/15/2021	
BANK OF MONTREAL	4DUE3SOTNUBEQUQSMZ75	Treasury	912828-6A-3	US TREASURY NT	437,701	389,000	XXX	01/31/2026	
CME GROUP (JP MORGAN SECURITIES LLC)	SNZ20JLFK8MNNCLQOF39	Cash			156,623	156,623	XXX		IV
CME GROUP (MERRILL LYNCH, PIERCE, FENNER & SMITH INC)	SNZ20JLFK8MNNCLQOF39	Cash			77,375,726	77,375,726	XXX		IV
0299999999 - Total					642,229,257	641,426,458	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2020 OF THE
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SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8 [illegible])	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			50,000	50,000	
9099999. Total - Cash (Schedule E Part 1 type)				50,000	50,000	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			161,151,885	161,151,885	07/01/2020
	BMO NESBITT BURNS			100,000,000	100,000,000	07/01/2020
	BNP PARIBAS PRIME BROKERAGE INT			425,000,000	425,000,000	07/01/2020
	BNP PARIBAS PRIME BROKERAGE INT			250,000,000	250,000,000	08/04/2020
	BNP PARIBAS SA REPO			75,000,000	75,000,000	08/04/2020
	BNP PARIBAS SA REPO			1,075,000,000	1,075,000,000	08/04/2020
	JEFFERIES, LLC REPO			50,000,000	50,000,000	07/01/2020
	RBC CAPITAL MARKETS			350,000,000	350,000,000	09/28/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,486,151,885	2,486,151,885	XXX
9999999 - Totals				2,486,201,885	2,486,201,885	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,486,201,885 Book/Adjusted Carrying Value $ 2,486,201,885
2. Average balance for the year Fair Value $ 2,978,020,576 Book/Adjusted Carrying Value $ 2,978,020,576
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,486,201,885 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
NONE						
9999999 - Totals						XXX

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					3,096,918	924,831	(4,777,474)	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010		77	161,913,929	153,953,190	167,081,697	XXX
CITIBANK	NEW YORK, NY					45,018,960	8,543,235	9,957,118	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					41,665,582	14,217,027	32,805,274	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				1,068,974	1,158,216	1,433,677	XXX
PNC BANK	PITTSBURGH, PA					18,420,893	2,384,159	67,670,602	XXX
US BANK	DENVER, CO					4,973,795	1,768,514	8,255,279	XXX
FEDERAL HOME LOAN BANK	TOPEKA, KS		0.050	639	6,131	237,749	64	352,392	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(79,826,314)	(102,241,160)	(146,580,001)	XXX
0199998. Deposits in ... 224 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	1,096	9	1,511,172	1,511,536	1,511,815	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,735	6,217	198,081,658	82,219,612	137,710,378	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	1,735	6,217	198,081,658	82,219,612	137,710,378	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,735	6,217	198,081,658	82,219,612	137,710,378	XXX

STATEMENT AS OF JUNE 30, 2020 OF THE
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SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	GENERAL MOTORS FINL CO GUARNT		06/09/2020	3.200	07/13/2020	80,033	1,195	
	GILEAD SCIENCES INC SR NT		06/09/2020	2.550	09/01/2020	296,160	2,508	
	HSBC BANK USA NA SUB NT		06/09/2020	4.875	08/24/2020	523,571	8,943	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						899,763	12,645	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						899,763	12,645	
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						899,763	12,645	
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						899,763	12,645	
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		06/01/2020	0.119		368,928,766	53,289	138,968
262006-20-8	DREYFUS GOVT CASH MGMT-I		06/24/2020	0.085		315,500,000	5,561	
26200T-10-9	DREYFUS INSTL PREF MMKT-INST		06/22/2020	0.124		244,479,671		625,987
31607A-70-3	FIDELITY INV MMKT GOVT-INST		06/26/2020	0.088		487,500,000	10,865	
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLIGATIONS FD		06/18/2020	0.060		425,933,080	16,173	48,753
40428X-10-7	HSBC US GOVT MMKT-I		06/18/2020	0.108		371,130,288	33,150	25,550
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		06/30/2020	0.123		20,615,590	2,559	39,664
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		06/30/2020	0.117		189,920,251	20,099	33,956
8699999. Subtotal - All Other Money Market Mutual Funds						2,424,007,647	141,694	912,879
8899999 - Total Cash Equivalents						2,424,907,410	154,339	912,879