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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

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

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

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

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

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

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

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

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)
NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact JENNIFER LYNN ST. ONGE (Name), 949-219-3312 (Area Code) (Telephone Number)
JENNIFER.ST.ONGE @PACIFICLIFE.COM (E-mail Address), 949-219-5246 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	ADRIAN SCOTT GRIGGS	LAWRENCE FRANCIS HARR
JAMES THOMAS MORRIS	JAY ORLANDI #	

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

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

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number .....
2. Date filed .....
3. Number of pages attached .....

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	63,197,070,284		63,197,070,284	58,896,972,003
2.	Stocks:				
	2.1 Preferred stocks	8,208,993		8,208,993	7,531,820
	2.2 Common stocks	1,072,815,411	361,210,416	711,604,995	681,530,996
3.	Mortgage loans on real estate:				
	3.1 First liens	15,558,856,829		15,558,856,829	15,059,578,377
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	116,190,197		116,190,197	108,243,135
	4.2 Properties held for the production of income (less $ ..... encumbrances)	12,917,718		12,917,718	12,981,200
	4.3 Properties held for sale (less $ ..... encumbrances)				10,790,681
5.	Cash ($ 1,353,727,975), cash equivalents ($ 260,665,188) and short-term investments ($ 17,155,577)	1,631,548,740		1,631,548,740	2,000,148,025
6.	Contract loans (including $ ..... premium notes)	7,551,067,098	1,817,722	7,549,249,376	7,690,112,190
7.	Derivatives	1,848,846,940		1,848,846,940	1,605,622,122
8.	Other invested assets	4,889,225,299	30,413,642	4,858,811,657	4,064,126,615
9.	Receivables for securities	64,201,324		64,201,324	41,826,232
10.	Securities lending reinvested collateral assets	3,514,755,934		3,514,755,934	2,680,719,677
11.	Aggregate write-ins for invested assets	310,425,639		310,425,639	36,963,605
12.	Subtotals, cash and invested assets (Lines 1 to 11)	99,776,130,405	393,441,779	99,382,688,626	92,897,146,677
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,063,485,535		1,063,485,535	656,636,229
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	91,017,518	41,818	90,975,700	184,791,153
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	73,681,946		73,681,946	89,602,697
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	325,506,440	21,443,237	304,063,202	296,065,785
	16.2 Funds held by or deposited with reinsured companies	250,223,128		250,223,128	279,427,639
	16.3 Other amounts receivable under reinsurance contracts	134,193,516		134,193,516	108,229,450
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	628,152,321		628,152,321	661,767,631
18.2	Net deferred tax asset	579,297,612	165,291,842	414,005,770	410,656,331
19.	Guaranty funds receivable or on deposit	1,381,189		1,381,189	1,541,011
20.	Electronic data processing equipment and software	93,172,632	88,119,122	5,053,510	4,181,129
21.	Furniture and equipment, including health care delivery assets ($ .....)	11,846,603	11,846,603		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	113,276,450		113,276,450	59,058,717
24.	Health care ($ .....) and other amounts receivable	220,073,182	13,481,372	206,591,810	158,255,692
25.	Aggregate write-ins for other than invested assets	242,588,199	19,796,565	222,791,634	202,773,543
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	103,604,026,676	713,462,338	102,890,564,338	96,010,133,684
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	67,387,051,560		67,387,051,560	63,283,167,425
28.	Total (Lines 26 and 27)	170,991,078,236	713,462,338	170,277,615,898	159,293,301,109
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	310,425,639		310,425,639	36,963,605
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	310,425,639		310,425,639	36,963,605
2501.	Cash value of life insurance policies	192,095,636		192,095,636	172,376,476
2502.	Accounts and notes receivable	13,508,958		13,508,958	13,333,891
2503.	Other assets	17,187,040		17,187,040	17,063,176
2598.	Summary of remaining write-ins for Line 25 from overflow page	19,796,565	19,796,565		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	242,588,199	19,796,565	222,791,634	202,773,543

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 73,309,495,453 less $ ..... included in Line 6.3 (including $ 6,009,271,729 Modco Reserve)	73,309,495,453	71,350,439,103
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	17,101,707	16,880,925
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	8,821,882,066	6,280,822,802
4.	Contract claims:		
	4.1 Life	895,745,035	1,046,676,224
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 365,769 and coupons $ ..... due and unpaid	365,769	312,943
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	7,927,466	8,155,425
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	725,502	802,404
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	3,450,463	3,099,647
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 89,821,310 assumed and $ 235,304,462 ceded	325,125,772	398,360,756
	9.4 Interest Maintenance Reserve	211,067,510	203,600,070
10.	Commissions to agents due or accrued-life and annuity contracts $ 26,848,271 , accident and health $ ..... and deposit-type contract funds $	26,848,271	36,574,878
11.	Commissions and expense allowances payable on reinsurance assumed	14,056,981	17,480,362
12.	General expenses due or accrued	259,423,410	242,721,446
13.	Transfers to Separate Accounts due or accrued (net) (including $ (833,162,166) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(851,711,123)	(744,609,892)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,599,223	6,197,446
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	177,351,180	218,882,042
17.	Amounts withheld or retained by reporting entity as agent or trustee	263,548,033	225,446,134
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	48,129,892	27,316,850
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	217,087,332	223,428,274
22.	Borrowed money $ 250,000,000 and interest thereon $	250,000,000	48,825,609
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,036,663,584	468,774,648
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	4,411,196	5,766,989
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	27,654,473	2,758,108
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	211,006,976	178,799,469
	24.08 Derivatives	223,173,470	168,594,046
	24.09 Payable for securities	987,973,739	193,181,706
	24.10 Payable for securities lending	3,514,755,934	2,680,719,677
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,161,167,971	1,335,932,429
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	91,168,027,283	84,645,940,519
27.	From Separate Accounts Statement	67,387,051,560	63,283,167,425
28.	Total liabilities (Lines 26 and 27)	158,555,078,843	147,929,107,944
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	124,835,940	130,868,230
32.	Surplus notes	1,674,473,812	1,674,332,454
33.	Gross paid in and contributed surplus	1,835,838,610	1,835,788,610
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	8,057,388,694	7,693,203,872
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	11,692,537,055	11,334,193,165
38.	Totals of Lines 29, 30 and 37	11,722,537,055	11,364,193,165
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	170,277,615,898	159,293,301,109
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	1,053,493,200	1,245,748,354
2502.	Disbursements payable	30,080,708	28,650,252
2503.	Unclaimed accounts and uncashed checks	18,877,113	15,910,787
2598.	Summary of remaining write-ins for Line 25 from overflow page	58,716,950	45,623,035
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,161,167,971	1,335,932,429
3101.	Other surplus adjustments - derivatives	124,835,940	130,868,230
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	124,835,940	130,868,230
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	8,696,036,267	8,434,305,605	11,759,841,436
2.	Considerations for supplementary contracts with life contingencies	8,363		461,021
3.	Net investment income	2,384,473,042	2,414,211,587	3,181,766,136
4.	Amortization of Interest Maintenance Reserve (IMR)	17,948,086	17,425,696	24,353,114
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(20,242,984)	(31,596,915)	(81,887,314)
6.	Commissions and expense allowances on reinsurance ceded	101,146,040	101,689,640	64,435,628
7.	Reserve adjustments on reinsurance ceded	(539,460,847)	(558,273,521)	(779,298,528)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,011,162,048	897,925,857	1,218,029,261
	8.2 Charges and fees for deposit-type contracts	15,995,076	21,825,723	26,310,477
	8.3 Aggregate write-ins for miscellaneous income	125,946,307	142,627,055	203,448,899
9.	Totals (Lines 1 to 8.3)	11,793,011,397	11,440,140,728	15,617,460,130
10.	Death benefits	1,353,942,142	1,207,654,014	1,745,625,284
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,233,700	467,481	672,223
12.	Annuity benefits	899,150,092	788,231,857	1,061,120,651
13.	Disability benefits and benefits under accident and health contracts	4,120,429	3,582,501	5,165,352
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	6,123,623,762	4,960,901,090	6,862,325,982
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	152,752,832	112,723,710	158,480,498
18.	Payments on supplementary contracts with life contingencies	327,618	1,022,856	1,322,761
19.	Increase in aggregate reserves for life and accident and health contracts	1,982,548,145	3,064,907,061	4,024,322,317
20.	Totals (Lines 10 to 19)	10,520,698,720	10,139,490,572	13,859,035,068
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	751,591,820	723,225,247	966,984,041
22.	Commissions and expense allowances on reinsurance assumed	(58,678,991)	8,669,334	12,062,134
23.	General insurance expenses and fraternal expenses	693,234,921	678,994,454	945,162,771
24.	Insurance taxes, licenses and fees, excluding federal income taxes	85,266,542	88,971,833	119,143,786
25.	Increase in loading on deferred and uncollected premiums	(3,257,975)	12,736,064	13,101,479
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(44,640,298)	(306,547,546)	(95,282,240)
27.	Aggregate write-ins for deductions	(8,864,811)	16,913,026	20,621,454
28.	Totals (Lines 20 to 27)	11,935,349,928	11,362,452,984	15,840,828,493
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(142,338,530)	77,687,743	(223,368,363)
30.	Dividends to policyholders and refunds to members	6,734,488	6,772,648	8,230,006
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(149,073,019)	70,915,096	(231,598,369)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	157,707,647	(277,620,808)	(196,528,896)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(306,780,666)	348,535,904	(35,069,473)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 32,644,658 (excluding taxes of $ 1,519,317 transferred to the IMR)	959,258,296	(225,574,491)	(63,631,862)
35.	Net income (Line 33 plus Line 34)	652,477,630	122,961,412	(98,701,335)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	11,364,193,165	10,509,600,820	10,509,600,820
37.	Net income (Line 35)	652,477,630	122,961,412	(98,701,335)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 61,205,885	305,488,286	(84,611,313)	(172,380,170)
39.	Change in net unrealized foreign exchange capital gain (loss)	(228,707)	4,511,405	15,473,504
40.	Change in net deferred income tax	83,980,839	(157,426,284)	(68,154,869)
41.	Change in nonadmitted assets	(107,233,288)	125,835,097	35,456,895
42.	Change in liability for reinsurance in unauthorized and certified companies	1,355,792	(9,149,247)	(1,443,371)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		238,524,319	340,629,161
44.	Change in asset valuation reserve	(567,888,936)	187,259,325	259,170,456
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(20,242,984)	(31,596,915)	(81,887,314)
47.	Other changes in surplus in Separate Accounts Statement	20,242,984	31,596,915	81,887,314
48.	Change in surplus notes	141,358	(55,816,642)	(55,769,523)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	50,000	650,000,000	650,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(9,799,086)	(4,318,450)	(49,688,402)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	358,343,890	1,017,769,622	854,592,345
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,722,537,055	11,527,370,442	11,364,193,165
	DETAILS OF WRITE-INS			
08.301.	Fee income	113,824,318	128,084,865	183,751,353
08.302.	Miscellaneous income	12,121,988	14,542,190	19,697,545
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	125,946,307	142,627,055	203,448,899
2701.	Net periodic benefit cost	4,743,613	5,383,537	7,549,678
2702.	Miscellaneous disbursements	(16,674,798)	11,447,734	12,978,831
2703.	Contingency expense	3,066,374	81,755	92,945
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(8,864,811)	16,913,026	20,621,454
5301.	Adjustments to retirement plans	(3,766,796)	1,420,183	1,965,955
5302.	Other surplus adjustments - derivatives	(6,032,290)	(5,738,633)	(7,699,701)
5303.	Prior period adjustment			(43,954,656)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,799,086)	(4,318,450)	(49,688,402)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	8,560,876,322	7,980,153,768	11,279,398,417
2.	Net investment income	2,383,522,447	2,481,539,570	3,346,630,928
3.	Miscellaneous income	730,285,376	616,888,785	728,225,777
4.	Total (Lines 1 to 3)	11,674,684,145	11,078,582,123	15,354,255,121
5.	Benefit and loss related payments	8,693,637,217	7,101,955,785	9,576,980,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	82,703,918	(265,378,662)	(245,692,311)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,467,898,747	1,590,863,725	2,077,156,306
8.	Dividends paid to policyholders	6,986,523	7,201,284	8,995,338
9.	Federal and foreign income taxes paid (recovered) net of $ 17,286,095 tax on capital gains (losses)	136,608,175	503,491,864	481,892,395
10.	Total (Lines 5 through 9)	10,387,834,580	8,938,133,996	11,899,331,956
11.	Net cash from operations (Line 4 minus Line 10)	1,286,849,565	2,140,448,127	3,454,923,166
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,925,487,361	4,555,016,528	6,437,349,018
	12.2 Stocks	42,481,520	93,859,340	166,155,223
	12.3 Mortgage loans	995,861,465	268,023,930	533,288,331
	12.4 Real estate	10,776,688		
	12.5 Other invested assets	1,657,631,036	1,342,921,282	1,862,014,912
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,401)	(337,397)	(361,852)
	12.7 Miscellaneous proceeds	1,800,467,841	1,420,004,907	1,756,761,659
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,432,704,510	7,679,488,591	10,755,207,291
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,048,072,982	8,889,599,467	11,915,361,509
	13.2 Stocks	31,342,709	236,358,132	486,715,674
	13.3 Mortgage loans	1,482,569,249	1,420,025,661	1,903,433,659
	13.4 Real estate	35,361,917	1,959,349	6,564,330
	13.5 Other invested assets	2,125,515,338	1,592,536,197	2,416,420,880
	13.6 Miscellaneous applications	1,963,593,514	1,971,675,228	2,413,444,857
	13.7 Total investments acquired (Lines 13.1 to 13.6)	15,686,455,709	14,112,154,034	19,141,940,909
14.	Net increase (or decrease) in contract loans and premium notes	(140,374,991)	63,831,133	(250,003,719)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,113,376,208)	(6,496,496,576)	(8,136,729,899)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		(55,958,000)	(55,958,000)
	16.2 Capital and paid in surplus, less treasury stock	50,000	650,000,000	650,000,000
	16.3 Borrowed funds	201,174,391	(745,658)	(1,000,523)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,427,960,296	1,650,283,940	2,028,641,026
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	828,742,671	612,062,117	349,712,325
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,457,927,358	2,855,642,399	2,971,394,828
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(368,599,284)	(1,500,406,051)	(1,710,411,905)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,000,148,025	3,710,559,929	3,710,559,929
	19.2 End of period (Line 18 plus Line 19.1)	1,631,548,740	2,210,153,879	2,000,148,025

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

20.0001.	Bonds disposed and acquired	579,748,582	697,799,552	961,636,018
20.0002.	Assets in-kind received as premiums	245,436,292	498,536,573	498,536,573
20.0003.	Mortgage loans disposed and acquired	102,485,044	14,530,522	21,836,535
20.0004.	Federal tax credits received	21,648,138	126,027,059	338,154,751
20.0005.	Bonds converted to stocks	9,641,867		
20.0006.	Bond interest in-kind received	2,747,337	4,374,742	7,915,327
20.0007.	Interest purchased received as premiums	2,351,320	3,405,894	3,405,894
20.0008.	Stocks disposed and acquired	1,332,800	41,776,263	42,104,763
20.0009.	Premium tax credits received	1,299,999	4,504,999	4,504,999

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

20.0010. Assets in-kind transferred from the general account to the separate account			195,491,500
20.0011. Transfer between affiliated private equity funds			22,116,785

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	3,127,660,869	2,883,727,590	3,999,254,434
3.	Ordinary individual annuities	5,238,115,063	4,679,898,608	5,884,368,714
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	639,895,204	1,200,044,827	2,171,563,961
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	9,005,671,136	8,763,671,026	12,055,187,110
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	9,005,671,136	8,763,671,026	12,055,187,110
14.	Deposit-type contracts	454,791,289	483,666,347	584,613,768
15.	Total (Lines 13 and 14)	9,460,462,425	9,247,337,373	12,639,800,878
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

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

For the annual reporting period ending December 31, 2020, the Company had two non-conforming CTLs reported on Schedule D-1 in accordance with the limited time exception provided in INT 20-10. As the SVO-issued designations have not yet been received, these CTLs were reported with credit rating provider ratings that reflected equivalent NAIC 1 designations. The impact to Schedule D-1 for these non-conforming CTLs was an increase in Schedule D-1 holdings of $45 million as of December 31, 2020. The net impact of this provision to statutory surplus and net income is zero because the increase in investments reported on Schedule D-1 was offset by a reduction of investments reported on Schedule BA-1. As of September 30, 2021, there were no non-conforming CTLs.

The following table reconciles the Company's net income for the nine months ended September 30, 2021 and the year ended December 31, 2020 and statutory surplus as of September 30, 2021 and December 31, 2020, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	September 30, 2021	December 31, 2020
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$652,477,630	($98,701,335)
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$652,477,630	($98,701,335)
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,722,537,055	$11,364,193,165
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Bonds (Schedule D-1)	43R	2	1	0	44,944,328
Other Invested Assets (Schedule BA-1)	21R	2	8	0	(44,944,328)
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,722,537,055	$11,364,193,165

B. No significant change

C. Accounting Policies:

1. No significant change

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

3-5. No significant change

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

7-13. No significant change

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

Variable annuity contracts are subject to Actuarial Guideline 43 (AG43) and the Valuation Manual section VM-21 (VM-21). As a result of updates to AG43 and VM-21, effective January 1, 2020, for all variable annuity contracts, $239 million of reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

For the annuity business retroceded by Pacific Life Re Limited (PLR), a wholly-owned subsidiary of Pacific LifeCorp, the age calculation methodology was changed from an age last birthday approach to an age nearest birthday basis, which is consistent with the development of the prescribed valuation mortality tables. As a result of this change, effective January 1, 2020, $102 million of aggregate reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

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

	Maximum	Minimum
a. Farm	4.45%	3.10%
b. Construction and Land Development	4.25%	4.25%
c. Multi-family Residential	N/A	N/A
d. Commercial	3.50%	2.36%

2-9. No significant change

NOTES TO FINANCIAL STATEMENTS

B-C. No significant change

D. Loan-backed Securities:

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

2. The following table presents LBASS, within the scope of SSAP No. 43R, *Loan-backed and Structured Securities*, with a recognized other than temporary (OTTI), classified on the basis of either, a) intent to sell, or b) inability or lack of intent to retain investment in the security for a period of time sufficient to recover the amortized cost basis.

	1	2		3
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized in 1st Quarter				
a. Intent to sell	$0	$0	$0	$0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1st Quarter	$0	$0	$0	$0
OTTI recognized in 2nd Quarter				
d. Intent to sell	$13,110,128	$5,112,949	$0	$7,997,179
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2nd Quarter	$13,110,128	$5,112,949	$0	$7,997,179
OTTI recognized in 3rd Quarter				
g. Intent to sell	$0	$0	$0	$0
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3rd Quarter	$0	$0	$0	$0

3. The Company had no OTTI recognized on its LBASS investments in which present value of cash flows expected to be collected is less than amortized cost.

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of September 30, 2021 are as follows:

		September 30, 2021
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$29,220,239
	2. 12 Months or Longer	42,042,507
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$2,196,217,971
	2. 12 Months or Longer	754,832,005

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant change

NOTES TO FINANCIAL STATEMENTS

3. Collateral Received

a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$3,514,755,934
(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	3,514,755,934
(g)	Securities Received	0
(h)	Total Collateral Received	$3,514,755,934

2. The Company did not have any cash collateral received from dollar repurchase agreements.

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

c. No significant change

4. No significant change

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	1,664,755,934	1,664,755,934
(c)	31 to 60 Days	1,350,000,000	1,350,000,000
(d)	61 to 90 Days	500,000,000	500,000,000
(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	3,514,755,934	3,514,755,934
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$3,514,755,934	$3,514,755,934

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in highly liquid assets with a minimum 20% of invested cash collateral assets maturing within the next business day and the remaining invested cash collateral maturing within 95 days. Effective May 2021, the reverse repurchase agreements maximum maturity has been amended to 90 days.

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

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

1. The Company entered into a short-term reverse repurchase agreement and also invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by United States (U.S.) Treasury Securities, U.S. Agency Securities and/or U.S. Corporate bonds with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements have a maximum maturity of 95 days and are indemnified by the Company's securities lending agent against counterparty default. Effective May 2021, the reverse repurchase agreements maximum maturity has been amended to 90 days. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

2. Type of Repo Trades Used

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

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	1,125,000,000	1,025,000,000	925,000,000
(c) 2 Days to 1 Week	500,000,000	750,000,000	1,125,000,000
(d) > 1 Week to 1 Month	500,000,000	300,000,000	300,000,000
(e) > 1 Month to 3 Months	250,000,000	1,575,000,000	2,250,000,000
(f) > 3 Months to 1 Year	250,000,000	250,000,000	0
(g) > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	1,100,000,000	925,000,000	400,000,000
(c) 2 Days to 1 Week	300,000,000	200,000,000	425,000,000
(d) > 1 Week to 1 Month	0	0	300,000,000
(e) > 1 Month to 3 Months	1,175,000,000	1,575,000,000	1,850,000,000
(f) > 3 Months to 1 Year	0	0	0
(g) > 1 Year	0	0	0

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

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

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount	$2,705,537,728	$2,843,204,523	$5,868,547,590
(b) Ending Balance	2,705,537,728	2,843,204,523	3,119,111,434

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	$661,588,242	$1,073,071,979	$799,034,780
(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	$661,588,242	$1,073,071,979	$799,034,780

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) Bonds - FV	$585,416,433	$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	$585,416,433	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$2,600,000,000	$2,700,000,000	$2,975,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$2,575,000,000	$2,700,000,000	$2,975,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	1,125,000,000	1,125,000,000
(c) 31- 90 Days	1,850,000,000	1,850,000,000
(d) > 90 Days	0	0

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$2,600,000,000	$2,700,000,000	$2,975,000,000
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$2,575,000,000	$2,700,000,000	$2,975,000,000
2. Securities - FV	0	0	0

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

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Repo Securities Sold/Acquired with Cash Collateral	$2,600,000,000	$2,700,000,000	$2,975,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Repo Securities Sold/Acquired with Cash Collateral	$2,575,000,000	$2,700,000,000	$2,975,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

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

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

J-K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	3,514,755,934	0	0	0	3,514,755,934	2,680,719,677	834,036,257	0	3,514,755,934	2.055%	2.064%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i. FHLB Capital Stock	8,205,318	0	0	0	8,205,318	6,697,600	1,507,718	0	8,205,318	0.005%	0.005%
j. On Deposit With States	6,045,581	0	0	0	6,045,581	6,051,575	(5,994)	0	6,045,581	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)	477,845,445	0	0	0	477,845,445	637,463,647	(159,618,202)	0	477,845,445	0.279%	0.281%
m. Pledged as Collateral Not Captured in Other Categories	146,779,436	0	0	0	146,779,436	85,498,294	61,281,142	0	146,779,436	0.086%	0.086%
n. Other Restricted Assets	15,580,840	0	0	0	15,580,840	15,308,515	272,325	0	15,580,840	0.009%	0.009%
o. Total Restricted Assets	$4,169,212,554	$0	$0	$0	$4,169,212,554	$3,431,739,308	$737,473,246	$0	$4,169,212,554	2.438%	2.449%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivative Contracts	$125,643,753	$0	$0	$0	$125,643,753	$64,697,592	$60,946,161	$125,643,753	0.074%	0.074%
Reinsurance Agreement Cash Pledged	21,135,683	0	0	0	21,135,683	20,800,702	334,981	21,135,683	0.012%	0.012%
Total (c)	$146,779,436	$0	$0	$0	$146,779,436	$85,498,294	$61,281,142	$146,779,436	0.086%	0.086%

(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.

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$15,580,840	$0	$0	$0	$15,580,840	$15,308,515	$272,325	$15,580,840	0.009%	0.009%
Total (c)	$15,580,840	$0	$0	$0	$15,580,840	$15,308,515	$272,325	$15,580,840	0.009%	0.009%

(a) Subset of column 1

(b) Subset of column 3

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

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	$699,290,000	$699,290,000	0.675%	0.680%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$3,514,755,934	$3,514,755,934	3.392%	3.416%
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$4,214,045,934	$4,214,045,934	4.067%	4.096%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

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

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

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$4,214,045,934	4.622%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

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

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments (WCFI):

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

	Gross Asset September 30, 2021	Nonadmitted Asset September 30, 2021	Net Admitted Asset September 30, 2021
a. WCFI Designation 1	$230,975,128	$0	$230,975,128
b. WCFI Designation 2	57,532,411	0	57,532,411
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	$288,507,539	$0	$288,507,539

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$265,136,595
b. 181 to 365 Days	23,370,944
c. Total	$288,507,539

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

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

O-Q. No significant change

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

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

1-4. No significant change

5. $402 million of option premium expense recorded in net investment income for the one-year equity call options hedging life indexed account insurance products was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.

6-7. No significant change

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

Fiscal Year	Premium Payments Due
2021	$136,706,721
2022	448,799,034
2023	61,123,211
2024	18,369,176
Thereafter	68,639,768
Total Undiscounted Future Settled Premium Commitments	$733,637,910

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2020 (a)	$620,555,665	$783,998,681	$1,114,703,009
Current Year - 2021	$733,637,910	$1,222,232,820	$1,222,232,820

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

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

9. INCOME TAXES

No significant change

NOTES TO FINANCIAL STATEMENTS

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

A-B. Pacific Select Distributors, LLC (PSD) serves as the distributor of variable life and annuity contracts issued by the Company and Pacific Life & Annuity Company (PL&A). In connection with PSD's distribution of these variable life and annuity contracts to the Company and PL&A, the Company incurred commission expense of $441 million and $449 million during the nine months ended September 30, 2021 and the year ended December 31, 2020, respectively.

C. No significant change

D. In September 2021, the Company entered into a one year agreement with Pacific Life Re International Limited to lend up to $100 million at a fixed rate of 0.7%. The amount loaned was $70 million as of September 30, 2021.

E-O. No significant change

11. DEBT

A. The Company maintains a $700 million commercial paper program. There was $250 million and zero commercial paper debt outstanding as of September 30, 2021 and December 31, 2020. The weighted average interest rate for borrowings outstanding under the commercial paper program was 0.06% as of September 30, 2021. In addition, the Company had a bank revolving credit facility of $400 million maturing in June 2023 that served as a back-up line of credit to the commercial paper program. In June 2021, this facility and a $600 million revolving credit facility at Pacific LifeCorp were unified and extended into a new $1.0 billion senior revolving credit facility available to both borrowers up to the full commitment amount (Pacific Life and Pacific LifeCorp) with a maturity date of June 2026 that serves as a back-up line of credit to the commercial paper program. Interest is at variable rates. These facilities had no debt outstanding as of September 30, 2021 and December 31, 2020. The revolving credit facility has certain debt covenants and the Company was in compliance with those debt covenants as of September 30, 2021. The Company maintains a reverse repurchase line of credit with various financial institutions. There was no debt outstanding in connection with this line of credit as of September 30, 2021.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.5 billion and $1.7 billion as of September 30, 2021 and December 31, 2020, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's general strategy to utilize funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. There was no debt outstanding with the FHLB as of September 30, 2021 and December 31, 2020.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	7,455,600	7,455,600	0
(c) Activity Stock	0	0	0
(d) Excess Stock	249,600	249,600	0
(e) Aggregate Total (a+b+c+d)	$8,205,200	$8,205,200	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,478,000,000	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A *	$500,000	$500,000	$0
(b) Membership Stock - Class B *	4,090,000	4,090,000	0
(c) Activity Stock	0	0	0
(d) Excess Stock	2,107,600	2,107,600	0
(e) Aggregate Total (a+b+c+d)	$6,697,600	$6,697,600	$0
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,688,000,000	XXX	XXX

* Required stock

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	7,455,600	7,455,600	0	0	0	0

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)	$522,382,562	$477,845,445	$176,790,111
2. Current Year General Account Total Collateral Pledged	522,382,562	477,845,445	176,790,111
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	705,074,424	637,463,647	102,000,000

b. Maximum Amount Pledged During Reporting Period

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

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	176,790,111	176,790,111	0	$176,790,111
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$176,790,111	$176,790,111	$0	$176,790,111
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$0	$0	$0
2. Funding Agreements	176,790,111	176,790,111	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$176,790,111	$176,790,111	$0

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
a. Service Cost	$3,337,865	$4,450,487	$750	$1,000	$0	$0
b. Interest Cost	1,583,209	2,110,945	157,500	210,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	870,709	1,160,945	0	0	0	0
f. Prior Service Cost or Credit	192,545	256,727	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	0	0	0	0	0
h. Total Net Periodic Benefit Cost	$5,984,328	$7,979,104	$158,250	$211,000	$0	$0

5-18. No significant change

B-I. No significant change

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

A-I. No significant change

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of September 30, 2021:

1. Cumulative Unrealized Gains and (Losses): $698 million

2. Nonadmitted Assets: $713 million

3. Separate Account Business: $0 million

4. Asset Valuation Reserve (AVR): $1,037 million

5. Provision for Reinsurance: $0 million

NOTES TO FINANCIAL STATEMENTS

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

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	384,555,000	384,555,000	0
00003	01/22/2013	5.125%	500,000,000	Y	406,791,546	406,917,154	0
00004	10/24/2017	4.300%	750,000,000	N	749,436,908	749,452,658	0
Total	XXX	XXX	$2,400,000,000	XXX	$1,674,332,454	$1,674,473,812	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized**	Current Year Interest Offset Percentages (Not Including Amounts Paid To a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
00001	$5,275,186	$325,173,476	0	$0	$16,451,000	12/30/2023
00002	17,785,669	941,136,315	0	0	615,445,000	06/15/2039
00003	11,921,314	191,681,554	0	0	89,510,000	01/25/2043
00004	32,250,000	129,000,000	0	0	0	10/24/2067
Total	$67,232,169	$1,586,991,345	XXX	$0	$721,406,000	XXX

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

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

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

L-M. No significant change

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

1. The Company had $4,046 million of commitments to fund investments in subsidiary, controlled or affiliated entities, joint ventures, partnerships and limited liability companies listed on Schedule BA.

2-3. No significant change

B-F. No significant change

15. LEASES

No significant change

NOTES TO FINANCIAL STATEMENTS

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

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

	Assets		Liabilities	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
a. Swaps	$9,415,479,446	$4,586,748,788	$0	$0
b. Futures	2,696,927,688	2,736,378,891	0	0
c. Options	22,267,137,251	17,221,627,027	0	0
d. Total	$34,379,544,385	$24,544,754,706	$0	$0

See Schedule DB for additional detail.

2-4. No significant change

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

A. No significant change

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at September 30, 2021 was $3.1 billion, with fair value of $3.4 billion. Under these agreements, the Company recorded cash collateral received of $3.5 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. This collateral is not restricted, and there is no collateral that extends beyond one year from September 30, 2021. See Note 5.E. At September 30, 2021, there were no separate accounts securities lending arrangements.

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

3. No significant change

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

5. Transfers of Financial Assets Accounted for as Secured Borrowings:

In 2015, the Company entered into a participation agreement with an unrelated third party (Transferree) that qualified as a secured borrowing transaction. The Company transferred an approximate 10% interest in two commercial mortgage loan receivables (the Loans) to the Transferee and maintained an ownership interest in the Loans. In 2021, the participation agreement was terminated.

6-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

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

No significant change

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

No significant change

20. FAIR VALUE MEASUREMENTS

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of September 30, 2021:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$7,857,619	$0	$0	$7,857,619
LBASS	0	0	373,667	0	373,667
Total Bonds	0	7,857,619	373,667	0	8,231,286
Preferred Stocks					
Industrial and Miscellaneous	0	8,208,993	0	0	8,208,993
Total Preferred Stock	0	8,208,993	0	0	8,208,993
Common Stocks					
Industrial and Miscellaneous	15,422,462	0	8,205,318	0	23,627,780
Affiliates	113,007,534 (a)	0	0	0	113,007,534
Total Common Stocks	128,429,996	0	8,205,318	0	136,635,314
Derivatives					
Foreign Currency and Interest Rate Swaps	0	193,250,552	0	0	193,250,552
Equity Derivatives	73,025,762	0	1,582,570,626	0	1,655,596,388
Total Derivatives	73,025,762	193,250,552	1,582,570,626	0	1,848,846,940
Separate Account Assets (b)	64,846,403,674	0	0	606,557,317	65,452,960,991
Total Assets at Fair Value/NAV	$65,047,859,432	$209,317,164	$1,591,149,611	$606,557,317	$67,454,883,524
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$204,835,607	$0	$0	$204,835,607
Equity Derivatives	0	0	18,337,863	0	18,337,863
Total Derivatives	0	204,835,607	18,337,863	0	223,173,470
Total Liabilities at Fair Value	$0	$204,835,607	$18,337,863	$0	$223,173,470

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

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

Description	Beginning Balance at July 1, 2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at September 30, 2021
Bonds										
LBASS	$478,112	$0	$0	($331)	$331	$0	$0	$0	($104,445)	$373,667
Common Stocks										
Industrial and Miscellaneous	8,124,700	0	0	99,718	0	0	0	(19,100)	0	8,205,318
Derivatives, net	1,762,464,924	0	0	237,282,333	(97,274,891)	109,111,485	0	0	(447,351,088)	1,564,232,763
Total	$1,771,067,736	$0	$0	$237,381,720	($97,274,560)	$109,111,485	$0	($19,100)	($447,455,533)	$1,572,811,748

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consists of investments in mutual funds and hedge funds.

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

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of September 30, 2021:

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Liability for Deposit-Type Contracts: The primary methods used to determine the estimated fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk, use of rates currently offered for deposits of similar remaining maturities and use of carrying values to approximate fair value due to the short term nature of certain deposit-type contracts.

Borrowings: The secured borrowing fair value is determined by discounting estimated future cash flows, using current rates that are applicable to similar quality, collateral type and maturity.

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

C. Fair Value by Financial Instrument Type:

September 30, 2021

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$68,849,054,202	$63,197,070,284	$0	$64,672,352,163	$4,176,702,039	$0	$0
Preferred Stocks	8,208,993	8,208,993	0	8,208,993	0	0	0
Common Stocks (2)	136,635,314	136,635,314	128,429,996	0	8,205,318	0	0
Mortgage Loans	16,499,756,072	15,558,856,829	0	0	16,499,756,072	0	0
Cash, Cash Equivalents and Short-Term Investments	1,631,523,278	1,631,548,740	1,614,393,163	309,611	16,820,504	0	0
Contract Loans	7,549,249,376	7,549,249,376	0	0	7,549,249,376	0	0
Derivatives, net	1,625,673,470	1,625,673,470	73,025,762	(11,585,055)	1,564,232,763	0	0
Securities Lending Reinvested Collateral Assets (3)	3,514,755,934	3,514,755,934	0	3,514,755,934	0	0	0
Other Invested Assets (2)	548,275,641	517,024,984	0	516,989,510	31,286,131	0	0
Separate Account Assets	67,407,685,201	67,387,051,560	64,846,403,674	1,746,097,720	208,626,490	606,557,317	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	9,378,612,757	8,724,354,777	0	4,603,257,846	4,775,354,911	0	0
Separate Account Liability for Deposit-Type Contracts	5,660,408	5,660,408	0	0	5,660,408	0	0

December 31, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$66,401,778,172	$58,896,972,003	$0	$63,086,436,440	$3,315,341,732	$0	$0
Preferred Stocks	8,915,673	7,531,820	0	8,915,673	0	0	0
Common Stocks (2)	126,760,608	126,760,608	120,063,008	0	6,697,600	0	0
Mortgage Loans	15,463,848,940	15,059,578,377	0	0	15,463,848,940	0	0
Cash, Cash Equivalents and Short-Term Investments	2,000,148,213	2,000,148,025	1,791,527,329	200,501,145	8,119,739	0	0
Contract Loans	7,690,112,190	7,690,112,190	0	0	7,690,112,190	0	0
Derivatives, net	1,437,028,076	1,437,028,076	115,386,880	57,723,547	1,263,917,649	0	0
Securities Lending Reinvested Collateral Assets (3)	2,680,719,677	2,680,719,677	0	2,680,719,677	0	0	0
Other Invested Assets (2)	577,483,983	546,506,941	0	567,783,983	9,700,000	0	0
Separate Account Assets	63,344,139,054	63,283,167,425	61,335,421,516	1,337,986,056	182,647,731	488,083,751	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	7,038,086,555	6,172,514,466	0	2,198,484,769	4,839,601,786	0	0
Borrowings	48,688,434	48,825,609	0	0	48,688,434	0	0
Separate Account Liability for Deposit-Type Contracts	4,155,544	4,155,544	0	0	4,155,544	0	0

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

(2) Excludes investments accounted for under the equity method

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

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

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

NOTES TO FINANCIAL STATEMENTS

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 35 months as of September 30, 2021. There are no unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2021.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

1-2. No significant change

3. Other Disclosures

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing loan modifications to assist borrowers with their present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the Coronavirus Aid, Relief and Economic Security Act (the CARES Act). The Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act and clarified that insurance companies are covered under the CARES Act. The Company's loan modifications fall within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under INT 20-03, and do not qualify as TDRs. As of September 30, 2021, mortgage loans with a total book value of $682 million are in a forbearance period where the Company has provided loan modifications with principal and/or interest payment relief and these mortgage loans do not qualify as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain. It is not possible to estimate the ultimate impacts the COVID-19 pandemic may have on the global economy, markets or our business. Interest rates, credit spreads and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the nine months ended September 30, 2021. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

RGBM assumes U.S. life retrocession business through the Company, as well as other non-U.S. life retrocession business. The Company has reinsurance agreements with RGBM. The underlying reinsurance is comprised of coinsurance and YRT treaties. The Company retrocedes the majority of the underlying YRT U.S. treaties on a 100% coinsurance with funds withheld basis to RGBM (RGBM Agreement). The statutory reserve credit was supported by a $345 million letter of credit (RGBM LOC) issued to RGBM by a highly rated bank for the benefit of the Company. In June 2021, RGBM became a reciprocal reinsurer under Nebraska law, allowing it to reinsure business ceded to it from the Company without the need to post collateral. Effective July 1, 2021, the RGBM Agreement was amended to remove RGBM's obligation to provide the RGBM LOC and the RGBM LOC was terminated on July 16, 2021. The agreement was modified from a 100% coinsurance with funds withheld to a 100% coinsurance agreement. In connection with the RGBM LOC, Pacific LifeCorp provided a guarantee to the bank for certain obligations under the letter of credit reimbursement agreement, which was terminated in August 2021. Pacific LifeCorp continues to have a capital maintenance agreement with RGBM.

The Company has assumed and ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. The Company recorded an immaterial impairment, and the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements as of September 30, 2021.

The Company had $1.2 billion and $10.0 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively, and outstanding mortgage loan commitments to fund $0.8 billion primarily in advances for construction loans.

D-I. No significant change

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to September 30, 2021 and through November 12, 2021, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustment to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

23. REINSURANCE

A. Ceded Reinsurance Report:

Section 1 – General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

   Yes [ ] No [X] If yes, give full details.

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business?

   Yes [X] No [ ] If yes, give full details.

   The Company has reinsurance treaties with Union Hamilton Reinsurance, Ltd., a Bermuda based subsidiary, which is wholly-owned by Wells Fargo & Company. Wells Fargo & Company provides a broad range of retail banking and brokerage, asset and wealth management, and corporate and investment banking products and services.

Section 2 – Ceded Reinsurance Report – Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

   Yes [ ] No [X]

   a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes [ ] No [X] If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $2.5 billion.

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes [ ] No [X] If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

B-H. No significant change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

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

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of September 30, 2021 and December 31, 2020, there were $17 million in aggregate reserves for accident and health contracts.

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

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1-2. No significant change

3. The Company had $22.0 billion of insurance in force for which gross premiums are less than the net premiums according to the valuation standard set by the State of Nebraska.

4-5. No significant change

6. The Components for Other Reserve Changes:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves and Change in CRVM Expense Allowances	$257,085,770	$0	$263,906,171	($7,208,642)	$0	$0	$388,241	$0
Total	$257,085,770	$0	$263,906,171	($7,208,642)	$0	$0	$388,241	$0

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$15,129,849,058	$0	$0	$15,129,849,058	19%
	b. At Book Value Less Current Surrender Charge of 5% or More *	2,405,876,310	0	0	2,405,876,310	3%
	c. At Fair Value	0	0	53,478,732,500	53,478,732,500	64%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,535,725,368	0	53,478,732,500	71,014,457,868	86%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	6,822,426,415	0	0	6,822,426,415	8%
(2).	Not Subject to Discretionary Withdrawal	6,132,352,710	0	2,421,243	6,134,773,953	6%
(3).	Total (Gross: Direct + Assumed)	30,490,504,493	0	53,481,153,743	83,971,658,236	100%
(4).	Reinsurance Ceded	90,351,070	0	0	90,351,070	
(5).	Total (Net) (3) - (4)	$30,400,153,423	$0	$53,481,153,743	$83,881,307,166	
(6).	Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$990,922,606	$0	$0	$990,922,606	

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	$5,535,524	$0	$0	$5,535,524	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)	5,535,524	0	0	5,535,524	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	5,898,775,058	2,248,682,959	0	8,147,458,017	99%
(3).	Total (Gross: Direct + Assumed)	5,904,310,582	2,248,682,959	0	8,152,993,541	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$5,904,310,582	$2,248,682,959	$0	$8,152,993,541	
(6).	Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$132,102,515	$0	$0	$132,102,515	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	5,660,408	5,660,408	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	132,102,515	0	5,660,408	137,762,923	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	190,447,822	0	0	190,447,822	2%
(2).	Not Subject to Discretionary Withdrawal	8,499,331,729	0	0	8,499,331,729	97%
(3).	Total (Gross: Direct + Assumed)	8,821,882,066	0	5,660,408	8,827,542,474	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$8,821,882,066	$0	$5,660,408	$8,827,542,474	
(6).	Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

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

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
(1).	Exhibit 5, Annuities Section, Total (net)	$36,301,542,799
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,921,206
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	8,821,882,066
(4).	Subtotal	45,126,346,071
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	55,729,836,702
(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	5,660,408
(11).	Subtotal	55,735,497,110
(12).	Combined Total	$100,861,843,181

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

	Account Value	Cash Value	Reserve
A. General Account			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	2,815,231,453	3,298,105,558	3,370,463,314
c. Universal Life with Secondary Guarantees	5,502,581,016	5,472,678,633	8,368,026,894
d. Indexed Universal Life	3,478,777	3,240,333	3,398,285
e. Indexed Universal Life with Secondary Guarantees	12,869,670,220	11,500,251,917	12,562,821,806
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	10,006,260,617	10,680,995,900	11,018,373,323
h. Variable Life	0	0	0
i. Variable Universal Life	3,637,667,000	3,607,357,442	3,700,967,240
j. Miscellaneous Reserves	2,281,233	2,281,233	7,464,727
(2). Not Subject to Discretionary Withdrawal or No Cash Values:			
a. Term Policies without Cash Value	XXX	XXX	908,717,563
b. Accidental Death Benefits	XXX	XXX	25,121
c. Disability - Active Lives *	XXX	XXX	6,125,328
d. Disability - Disabled Lives	XXX	XXX	13,378,533
e. Miscellaneous Reserves	XXX	XXX	856,401,784
(3). Total (Gross: Direct + Assumed)	$34,837,170,316	$34,564,911,016	$40,816,163,918
(4). Reinsurance Ceded	0	0	3,811,132,470
(5). Total (net) (3) - (4)	$34,837,170,316	$34,564,911,016	$37,005,031,448

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

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

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	10,867,956,056	10,761,449,250	10,755,054,917
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	$10,867,956,056	$10,761,449,250	$10,755,054,917
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	$10,867,956,056	$10,761,449,250	$10,755,054,917

D. Life & Accident & Health Annual Statement:	
(1). Exhibit 5, Life Insurance Section, Total (net)	$36,092,579,948
(2). Exhibit 5, Accidental Death Benefits Section, Total (net)	12,686
(3). Exhibit 5, Disability - Active Lives Section, Total (net)	562,266,206
(4). Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,552,101
(5). Exhibit 5, Miscellaneous Reserves Section, Total (net)	339,620,507
(6). Subtotal	37,005,031,448
Separate Accounts Annual Statement:	
(7). Exhibit 3, Line 0199999, Column 2	10,755,054,917
(8). Exhibit 3, Line 0499999, Column 2	0
(9). Exhibit 3, Line 0599999, Column 2	0
(10). Subtotal (Lines (7) through (9))	10,755,054,917
(11). Combined Total ((6) and (10))	$47,760,086,365

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. No significant change

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

As of September 30, 2021 and December 31, 2020, the Company's Separate Accounts statement included legally insulated assets of $67.4 billion and $63.3 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of September 30, 2021 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$54,332,608,165	$0
Variable Universal Life	10,876,546,880	0
Group Annuities	2,177,896,515	0
Total	$67,387,051,560	$0

3-4. No significant change

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

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

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1). Premiums, Considerations or Deposits for the Period Ended September 30, 2021	$0	$631,017,066	$0	$4,244,012,749	$4,875,029,815
(2). Reserves at September 30, 2021 For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$64,241,869,068	$64,241,869,068
b. Amortized Cost	0	2,248,682,959	0	0	2,248,682,959
c. Total Reserves *	$0	$2,248,682,959	$0	$64,241,869,068	$66,490,552,027
(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	64,239,447,825	64,239,447,825
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	64,239,447,825	64,239,447,825
b. Not Subject to Discretionary Withdrawal	0	2,248,682,959	0	2,421,243	2,251,104,202
c. Total	$0	$2,248,682,959	$0	$64,241,869,068	$66,490,552,027
* Line 2(c) Should Equal Line 3(c).					
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

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

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$4,872,659,810
b. Transfers from Separate Accounts (Page 4, Line 10)	4,917,469,723
c. Net Transfers to (from) Separate Accounts (a) - (b)	(44,809,913)
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	169,615
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	($44,640,298)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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

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

6.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 119,297

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 $125,643,753

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,770,683,859

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 77,087,007	$ 109,153,231
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 981,677,151	$ 1,049,187,631
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$ 614,290,549	$ 662,224,535
14.26 All Other	$ 2,885,267,528	$ 3,259,604,092
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,558,322,235	$ 5,080,169,489
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. ..... $ 3,514,755,934

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 3,514,755,934

16.3 Total payable for securities lending reported on the liability page. ..... $ 3,514,755,934

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	PACIFIC ASSET MANAGEMENT LLC	54900UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JMOOWOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	U.S SECURITIES & EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:

BB&T CENTER GRND LSE BACKED PTC CTL, 1/15/2056, $3,708,699 BV; CAMPUS DRV LEASE-BCKD A PTC SER A144A, 1/15/2052, $7,270,255 BV; METROPARK GROUND LEASE CTL SUB SER B, 8/15/2055, $1,287,469 BV; METROPARK GROUND LEASE CTL SR NT SER A, 8/15/2055, $4,106,273 BV; OVERLAKE 520 (BELLEVUE WA) GRND LSE, 10/15/2057, $2,313,758 BV; RSM US LLP SER A, 6/1/2028, $6,000,000 BV; SHORT HILLS CTL, 4/10/2056, $11,866,103 BV; VIANT SPV, LLC ABS, 12/18/2025, $10,000,000 BV; GLOBAL BANK CORP TL B, 12/20/2027, $25,000,000 BV

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 861,357,173
1.12 Residential Mortgages	$ 265,360,403
1.13 Commercial Mortgages	$ 14,384,197,152
1.14 Total Mortgages in Good Standing	$ 15,510,914,728
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 19,895,650
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 28,046,451
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 28,046,451
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 15,558,856,829
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent	2,576.801 %
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	0.455 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

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

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
93580	84-0849721	01/01/2021	M Life Insurance Company	CO	MCO/I	OL	Authorized		
84824	04-6145677	08/01/2021	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA	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	16,785,784	85,041,514			101,827,298	280,000
2.	Alaska AK	L	4,374,867	7,459,729			11,834,596	
3.	Arizona AZ	L	60,184,091	121,045,974			181,230,066	4,380,000
4.	Arkansas AR	L	21,410,153	39,035,245			60,445,398	100,000
5.	California CA	L	537,311,148	548,183,118			1,085,494,266	68,440,687
6.	Colorado CO	L	52,369,345	264,372,606			316,741,951	271,109,764
7.	Connecticut CT	L	28,667,371	94,574,624			123,241,995	473,493
8.	Delaware DE	L	65,498,724	42,301,460			107,800,184	
9.	District of Columbia DC	L	8,336,207	2,484,750			10,820,958	140,000
10.	Florida FL	L	273,650,315	414,105,008			687,755,323	2,898,534
11.	Georgia GA	L	80,238,369	112,090,584			192,328,953	1,542,400
12.	Hawaii HI	L	28,828,899	51,113,862			79,942,760	2,639,250
13.	Idaho ID	L	14,580,990	18,609,741			33,190,731	942,659
14.	Illinois IL	L	211,237,668	360,412,624			571,650,292	430,926
15.	Indiana IN	L	27,385,521	150,290,631			177,676,151	2,529,331
16.	Iowa IA	L	18,192,412	81,759,522			99,951,934	258,326
17.	Kansas KS	L	25,858,107	27,196,548			53,054,655	1,571,701
18.	Kentucky KY	L	15,133,449	85,542,542			100,675,990	2,010,900
19.	Louisiana LA	L	19,445,628	114,657,207			134,102,835	1,787,864
20.	Maine ME	L	4,492,574	21,501,694			25,994,268	
21.	Maryland MD	L	31,965,942	83,752,606			115,718,548	10,000
22.	Massachusetts MA	L	37,589,850	112,381,570			149,971,420	1,358,598
23.	Michigan MI	L	82,574,786	273,818,727			356,393,513	1,282,899
24.	Minnesota MN	L	144,330,414	147,840,032			292,170,446	193,384
25.	Mississippi MS	L	8,569,814	48,175,771			56,745,585	72,476
26.	Missouri MO	L	54,150,848	194,044,022			248,194,870	102,200
27.	Montana MT	L	6,027,023	13,469,360			19,496,383	354,191
28.	Nebraska NE	L	45,006,120	52,543,367			97,549,486	46,699
29.	Nevada NV	L	35,636,632	52,289,252			87,925,884	1,492,590
30.	New Hampshire NH	L	6,570,287	30,472,338			37,042,625	100,000
31.	New Jersey NJ	L	69,915,797	122,188,837			192,104,634	
32.	New Mexico NM	L	9,635,990	26,180,478			35,816,468	
33.	New York NY	N	82,035,988	8,186,396			90,222,384	
34.	North Carolina NC	L	74,984,055	182,878,975			257,863,030	576,750
35.	North Dakota ND	L	9,391,185	13,975,590			23,366,775	125,505
36.	Ohio OH	L	79,641,104	266,694,906			346,336,010	2,507,307
37.	Oklahoma OK	L	12,601,824	53,479,018			66,080,842	567,649
38.	Oregon OR	L	31,912,212	60,965,997			92,878,209	1,089,007
39.	Pennsylvania PA	L	88,705,280	189,849,455			278,554,735	2,000,769
40.	Rhode Island RI	L	17,079,227	23,162,566			40,241,792	150,000
41.	South Carolina SC	L	21,891,967	82,442,771			104,334,738	
42.	South Dakota SD	L	44,685,215	16,467,448			61,152,664	197,500
43.	Tennessee TN	L	46,730,096	204,039,295			250,769,390	1,031,856
44.	Texas TX	L	315,235,494	485,052,368			800,287,863	4,312,808
45.	Utah UT	L	56,770,707	31,203,900			87,974,607	72,727,090
46.	Vermont VT	L	1,609,955	9,630,595			11,240,551	
47.	Virginia VA	L	51,578,363	145,732,747			197,311,110	1,051,175
48.	Washington WA	L	81,673,981	68,586,029			150,260,010	730,000
49.	West Virginia WV	L	2,279,413	25,394,320			27,673,733	
50.	Wisconsin WI	L	29,209,289	234,070,246			263,279,535	1,175,000
51.	Wyoming WY	L	7,432,461	5,495,078			12,927,539	
52.	American Samoa AS	N						
53.	Guam GU	N	2,909				2,909	
54.	Puerto Rico PR	N	1,128,563	700,720			1,829,283	
55.	U.S. Virgin Islands VI	N	254,284	421,074			675,357	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,476				1,476	
58.	Aggregate Other Aliens OT	XXX	11,341,511	613,977			11,955,488	
59.	Subtotal	XXX	3,114,131,684	5,907,978,812			9,022,110,495	454,791,289
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,390,090	91			5,390,181	
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	748,489				748,489	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	3,120,270,263	5,907,978,903			9,028,249,166	454,791,289
96.	Plus Reinsurance Assumed	XXX	618,384,380	317,561,658	102,519		936,048,557	
97	Totals (All Business)	XXX	3,738,654,643	6,225,540,561	102,519		9,964,297,722	454,791,289
98.	Less Reinsurance Ceded	XXX	1,057,712,635	97,011,928			1,154,724,563	
99.	Totals (All Business) less Reinsurance Ceded	XXX	2,680,942,008	6,128,528,633	102,519		8,809,573,160	454,791,289
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	11,341,511	613,977			11,955,488	
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	11,341,511	613,977			11,955,488	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell 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 Allston Yard Member, 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 Arkins Member, 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 Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, 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
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, 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 Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
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 Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
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

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 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 Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.

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	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		IRL	*Candoris QIAIF ICAV*
Various		DE	*Pacific Funds Series Trust*
Various		DE	*Pacific Global ETF Trust*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*
		CYM	*Trestles CLO 2017-1, Ltd.*
		CYM	*Trestles CLO II, Ltd.*
		CYM	*Trestles CLO III, Ltd.*
		CYM	*Trestles CLO IV, Ltd.*
		CYM	*Trestles CLO V, 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	
			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 Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley 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 Allston Yard Member, LLC	DE	DS	Pacific Asset Holding 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 Arkins Member, LLC	DE	DS	Pacific Asset Holding 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 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	

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			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	N	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			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 Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	N	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	N	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	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 Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	N	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	N	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	N	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

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			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.000	Pacific Mutual Holding Company	N	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.130	Pacific Mutual Holding Company	N	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	N	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			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 Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	N	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	N	

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			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	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	N	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	87.160	Pacific Mutual Holding Company	N	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	N	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	N	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	N	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	N	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	89.940	Pacific Mutual Holding Company	N	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	N	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	N	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	N	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	N	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	N	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	N	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	N	

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 *
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	N	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.900	Pacific Mutual Holding Company	N	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC;	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	N	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.020	Pacific Mutual Holding Company	N	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	39.340	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	N	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	N	
			85-1004202				CAA – PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	N	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	N	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	N	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	N	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	Y	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Pacific Life 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
							Trestles CLO IV, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001
							Trestles CLO V, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			N	0001

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 7 4 6 6 2 0 2 1 4 9 0 0 0 0 3

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

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

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

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

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

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

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

6 7 4 6 6 2 0 2 1 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	17,407,703	17,407,703		
2505. Leasehold improvements	2,388,862	2,388,862		
2597. Summary of remaining write-ins for Line 25 from overflow page	19,796,565	19,796,565		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liability	55,716,950	45,623,035
2505. Contingency reserve	3,000,000	
2597. Summary of remaining write-ins for Line 25 from overflow page	58,716,950	45,623,035

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	132,015,016	139,634,151
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	35,361,917	6,564,330
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(22,218,530)	
5.	Deduct amounts received on disposals	10,776,686	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		5,700,000
8.	Deduct current year's depreciation	5,273,801	8,483,466
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	129,107,915	132,015,016
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	129,107,915	132,015,016

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	15,059,578,377	13,684,963,866
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,142,427,211	1,289,383,085
	2.2 Additional investment made after acquisition	442,627,083	635,887,109
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(19,978,000)	
7.	Deduct amounts received on disposals	1,098,346,509	555,124,866
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(8,709,230)	(6,783,014)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	23,839,438	11,662,815
10.	Deduct current year's other than temporary impairment recognized		13,976,646
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,558,856,829	15,059,578,377
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	15,558,856,829	15,059,578,377
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	15,558,856,829	15,059,578,377

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,080,214,773	3,773,198,888
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	364,720,851	76,441,241
	2.2 Additional investment made after acquisition	1,760,794,489	2,317,862,945
3.	Capitalized deferred interest and other	130,780,983	64,116,235
4.	Accrual of discount	1,640,991	5,375,582
5.	Unrealized valuation increase (decrease)	408,637,507	(110,580,594)
6.	Total gain (loss) on disposals		(68,153)
7.	Deduct amounts received on disposals	1,841,082,168	2,041,546,668
8.	Deduct amortization of premium and depreciation	115,863	146,396
9.	Total foreign exchange change in book/adjusted carrying value	(5,925,573)	5,915,638
10.	Deduct current year's other than temporary impairment recognized	10,440,691	10,353,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,889,225,299	4,080,214,773
12.	Deduct total nonadmitted amounts	30,413,642	16,088,158
13.	Statement value at end of current period (Line 11 minus Line 12)	4,858,811,657	4,064,126,615

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	59,892,985,872	53,992,499,258
2.	Cost of bonds and stocks acquired	10,908,660,702	13,912,269,864
3.	Accrual of discount	19,133,540	69,828,214
4.	Unrealized valuation increase (decrease)	83,849,763	(278,088,430)
5.	Total gain (loss) on disposals	34,403,776	49,550,401
6.	Deduct consideration for bonds and stocks disposed of	6,636,203,241	7,874,694,508
7.	Deduct amortization of premium	11,947,024	53,454,020
8.	Total foreign exchange change in book/adjusted carrying value	(58,108,325)	91,845,494
9.	Deduct current year's other than temporary impairment recognized	41,022,414	87,263,421
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	86,342,038	70,493,019
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	64,278,094,688	59,892,985,872
12.	Deduct total nonadmitted amounts	361,210,416	306,951,053
13.	Statement value at end of current period (Line 11 minus Line 12)	63,916,884,272	59,586,034,819

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	23,861,405,122	762,334,286	854,442,291	(59,479,959)	23,550,629,242	23,861,405,122	23,709,817,158	23,379,452,380
2. NAIC 2 (a)	34,296,204,386	2,137,456,114	1,109,854,550	(142,349,148)	32,913,567,171	34,296,204,386	35,181,456,802	31,774,415,444
3. NAIC 3 (a)	3,313,838,901	203,378,674	132,233,218	155,315,416	3,173,687,528	3,313,838,901	3,540,299,773	2,889,609,963
4. NAIC 4 (a)	552,170,388	88,895,861	65,358,877	4,348,134	598,814,201	552,170,388	580,055,506	690,110,386
5. NAIC 5 (a)	167,954,473	36,467,309	868,847	(2,102,590)	171,161,529	167,954,473	201,450,345	168,419,074
6. NAIC 6 (a)	1,680,967		406,236	(128,454)	3,586,833	1,680,967	1,146,277	3,586,833
7. Total Bonds	62,193,254,237	3,228,532,244	2,163,164,019	(44,396,601)	60,411,446,504	62,193,254,237	63,214,225,861	58,905,594,080
PREFERRED STOCK								
8. NAIC 1	103,000			(2,060)	103,000	103,000	100,940	50,460
9. NAIC 2	8,446,912			(338,859)	8,336,336	8,446,912	8,108,053	7,470,790
10. NAIC 3					23,964			10,570
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	8,549,912			(340,919)	8,463,300	8,549,912	8,208,993	7,531,820
15. Total Bonds and Preferred Stock	62,201,804,149	3,228,532,244	2,163,164,019	(44,737,520)	60,419,909,804	62,201,804,149	63,222,434,854	58,913,125,900

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 15,659,742 ; NAIC 2 $ 311,375 ; NAIC 3 $ 1,184,460 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	17,155,577	XXX	17,158,741	6,484	1,016

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	200,500,957	251,696,916
2.	Cost of short-term investments acquired	68,297,063	207,706,208
3.	Accrual of discount	1,786	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(33,560)
6.	Deduct consideration received on disposals	251,638,322	258,387,509
7.	Deduct amortization of premium	5,907	481,100
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,155,577	200,500,957
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	17,155,577	200,500,957

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,321,641,196
2.	Cost Paid/(Consideration Received) on additions	917,529,909
3.	Unrealized Valuation increase/(decrease)	(211,608,861)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,390,304,683
6.	Considerations received/(paid) on terminations	1,390,304,683
7.	Amortization	(510,504,538)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	35,590,002
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,552,647,708
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,552,647,708

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				115,386,880
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(42,361,118)
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	61,396,624			
	3.14 Section 1, Column 18, prior year	(48,132,966)	109,529,590	109,529,590	
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	61,396,624			
	3.24 Section 1, Column 19, prior year plus	(48,132,966)			
	3.25 SSAP No. 108 adjustments		109,529,590	109,529,590	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(361,228,239)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(361,228,239)			
	4.23 SSAP No. 108 adjustments		(361,228,239)		
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)				73,025,762
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				73,025,762

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	1,552,647,708	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	73,025,762	
3.	Total (Line 1 plus Line 2)		1,625,673,470
4.	Part D, Section 1, Column 6	1,848,846,940	
5.	Part D, Section 1, Column 7	(223,173,470)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	1,552,647,708	
8.	Part B, Section 1, Column 13	15,245,502	
9.	Total (Line 7 plus Line 8)		1,567,893,210
10.	Part D, Section 1, Column 9	1,796,529,723	
11.	Part D, Section 1, Column 10	(228,636,513)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	152,126,792	
14.	Part B, Section 1, Column 20	73,025,762	
15.	Part D, Section 1, Column 12	225,152,554	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	741,043,291	3,280,992,020
2.	Cost of cash equivalents acquired	7,272,094,016	14,411,637,195
3.	Accrual of discount	220	5,800,741
4.	Unrealized valuation increase (decrease)	(74)	(19,285)
5.	Total gain (loss) on disposals	(1,326)	(310,507)
6.	Deduct consideration received on disposals	7,752,469,237	16,955,509,247
7.	Deduct amortization of premium	1,701	1,547,626
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	260,665,188	741,043,291
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	260,665,188	741,043,291

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	09/30/2021	PERMANENT IMPROVEMENT				15,735,397
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	09/30/2021	PERMANENT IMPROVEMENT				3,725,627
#3612 COUNTY FAIR MALL-RETAIL	WOODLAND	CA	09/30/2021	PERMANENT IMPROVEMENT				11,878
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	09/30/2021	PERMANENT IMPROVEMENT				166,496
0199999. Acquired by Purchase								19,639,398
0399999 - Totals								19,639,398

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior	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

E01

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
356620284	Blackfoot	ID		07/01/2021	4.000	979,875		1,980,970
356621223	Klamath Falls	OR		07/12/2021	3.650	929,625		2,080,000
356621233	Wolf Point	MT		09/01/2021	3.550	2,914,500		5,188,500
356621242	Camilla	GA		07/02/2021	3.550	1,658,250		2,700,000
356621244	Buffalo	SD		07/14/2021	3.800	502,500		2,145,000
356621246	Rhame	ND		07/20/2021	3.700	6,030,000		9,200,000
356621250	Fort Benton	MT		07/09/2021	3.950	2,311,500		5,200,000
356621251	Jonesboro	AR		08/02/2021	3.800	427,125		670,000
356621254	Echo	OR		08/03/2021	3.400	271,350		745,000
356621255	Highwood	MT		09/09/2021	3.450	1,105,500		5,250,000
356621258	Lost Springs	WY		09/15/2021	3.950	2,562,750		5,430,000
356621259	Douglas	WY		09/15/2021	3.950	1,457,250		3,070,000
356621263	Tangent	OR		08/09/2021	4.300	1,206,000		1,950,000
356621267	Warm Springs	AR		09/15/2021	3.450	603,000		1,500,000
356621268	Fulda	MN		07/21/2021	3.940	1,507,500		2,795,000
356621269	Medford	MN		08/19/2021	4.450	2,010,000		4,060,000
356621273	Forest	IN		09/28/2021	3.250	904,500		1,800,000
356621274	Washington	IA		09/01/2021	3.950	1,407,000		3,925,000
356621277	Elkton	MI		09/01/2021	4.370	3,632,201		7,270,000
356621295	Winnebago	MN		09/28/2021	3.100	1,206,000		2,675,000
0199999. Mortgages in good standing - Farm Mortgages						33,626,426		69,634,470
211900101	HOUSTON	TX		06/30/2011	5.224		(2,276)	
216800401	MIAMI	FL		03/10/2017	5.687		13,358,131	371,473,708
217900502	BOSTON	MA		12/14/2017	5.357		4,876,925	169,768,718
218620401	LOS ANGELES	CA		05/30/2019	5.252		9,610,444	759,412,644
218800301	CHEVY CHASE	MD		10/11/2018	5.138		5,987,322	145,082,761
218900201	LOS ANGELES	CA		12/11/2018	5.306		7,262,067	96,324,449
218900401	HOUSTON	TX		09/07/2018	5.246		1,788,475	185,774,955
218900601	HOUSTON	TX	S	11/30/2018	5.500		9,231,397	190,905,377
219630201	ALEXANDRIA	VA		12/05/2019	4.550		36,003,281	294,366,781
219900101	FORT WORTH	TX		04/25/2019	5.025		3,620,790	97,339,379
219900401	DRAPER	UT		06/19/2019	5.250		3,807,120	73,046,935
219900601	MINNEAPOLIS	MN		07/30/2019	4.900		14,615,041	71,937,657
219900901	ATLANTA	GA		12/19/2019	4.435		15,252,744	38,239,714
220900202	MULTIPLE	CA		07/09/2021	3.150	14,981,250		23,974,688
220900401	KENSINGTON	MD		09/18/2020	5.024		8,956,871	14,923,144
221620101	MALDEN	MA		04/02/2021	2.500		27,770	96,600,000
221620201	LOS ANGELES	CA		07/12/2021	2.750	33,531,500		56,000,000
221620301	OREM	UT		09/29/2021	3.100	44,179,707		72,690,000
221630401	DURHAM	NC		09/02/2021	2.750	65,172,500		112,800,000
221800201	CHICAGO	IL		05/20/2021	2.350		254,791	103,000,000
221800301	MASON	OH		09/30/2021	3.100	39,950,000		57,300,000
221800501	SANDY SPRINGS	GA	S	07/08/2021	2.700	66,916,250		109,200,000
221800701	CLIFTON	NJ		08/13/2021	3.500	74,606,625		113,700,000
221900101	MULTIPLE	CA		07/09/2021	2.950	124,843,750		230,400,000
221900201	RANCHO CUCAMONGA	CA		07/08/2021	3.125	44,943,750		75,150,000
221970101	WASHINGTON	DC	S	01/11/2021	5.000		2,093,000	10,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						509,125,332	136,743,894	3,569,410,911
0899999. Total Mortgages in good standing						542,751,758	136,743,894	3,639,045,381
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						542,751,758	136,743,894	3,639,045,381

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
03112	VARIOUS	TX		07/29/2016	07/25/2021	375,277								364,630			
03288	VARIOUS	GA		10/18/2016	08/25/2021	238,213								230,734			
03677	VARIOUS	FL		10/28/2016	08/25/2021	364,998								98,827			
04127	VARIOUS	CA		12/30/2016	09/25/2021	631,850								606,673			
04465	VARIOUS	MO		01/30/2017	07/25/2021	3,996,380								3,825,604			
04578	VARIOUS	MO		02/14/2017	07/25/2021	1,717,743								1,656,385			
04671	SPRING	TX		05/18/2017	08/25/2021	108,928								105,635			
04595	BAKERSFIELD	CA		06/28/2017	07/25/2021	609,087								100,206			
211900101	HOUSTON	TX		06/30/2011	07/29/2021	66,974,946		2,276			2,276			66,073,706			
218900101	HOUSTON	TX		04/25/2018	09/29/2021	67,907,051		62,179			62,179			68,000,000			
219800201	CLIFTON	NJ		07/26/2019	08/13/2021	68,824,966		152,432			152,432			69,000,000			
356618274	ELKTON	MI		09/11/2018	09/01/2021	1,741,831		(8,043)			(8,043)			1,718,405			
356620245	CANYON	TX		06/01/2020	07/14/2021	1,177,674		(620)			(620)			1,128,000			
0199999. Mortgages closed by repayment						214,668,944		208,224			208,224			212,908,805			
03287	ATLANTA	GA		07/29/2016		99,908								384			
03666	VARIOUS	FL		10/28/2016		178,826								698			
03680	KATY	TX		10/28/2016		183,407								694			
04197	VARIOUS	NV		03/01/2017		563,685								8,570			
04461	VARIOUS	NC		05/18/2017		641,391								2,430			
04504	VARIOUS	FL		02/14/2017		406,289								4,168			
04552	SOUTH BEND	IN		05/18/2017		143,848								523			
04649	VARIOUS	FL		03/01/2017		365,149								1,389			
04710	VARIOUS	IN		02/23/2018		91,862								1,257			
04871	VARIOUS	FL		06/28/2017		346,511								1,309			
04982	VARIOUS	GA		02/23/2018		95,655								366			
05207	SOUTH BEND	IN		09/26/2017		102,669								363			
05835	VARIOUS	GA		12/21/2017		797,554								120,819			
05839	VARIOUS	GA		12/21/2017		593,350								5,457			
004091112	MILTON	CAN		06/26/2002		1,751,827						(74,666)		227,712			
004091211	KING CITY	CAN		06/26/2002		1,401,458						(59,733)		182,170			
004091229	KING CITY	CAN		07/24/2003		361,756						(11,101)		51,682			
004094514	OCEAN VIEW	DE		06/13/2003		1,492,174		340			340			138,265			
004095414	HUNTSVILLE	CAN		08/28/2003		1,895,546						(46,997)		155,580			
004095513	MACTIER	CAN		08/28/2003		2,816,748						(69,837)		231,189			
004095612	PORT CARLING	CAN		08/28/2003		2,019,557						(50,072)		165,758			
004103316	ALBERTON	CAN		06/08/2004		3,431,421						(77,461)		214,308			
008948090	LAKE WORTH	FL		09/25/1989		2,988,076								253,847			
008948091	LAKE WORTH	FL		12/20/1994		396,690								33,397			
205630201	VARIOUS	CAN		02/06/2006		20,391,380		4,058			4,058	(333,177)		936,592			
206630401	MARKHAM	CAN		01/08/2007		6,130,394						(106,152)		228,535			
207630501	VARIOUS	CAN		11/15/2007		19,912,410		4,751			4,751	(248,478)		773,133			
207970201	HOUSTON	TX		05/17/2007		49,771,042		2,122			2,122			555,824			
207970202	HOUSTON	TX		05/17/2007		30,231,136								331,123			
208630101	NORTH BETHESDA	MD		04/05/2013		56,087,290								380,273			
209800701	OAKVILLE	CAN		10/01/2009		10,270,128		2,327			2,327			211,557			
210620401	SAN JOSE	CA		07/28/2010		17,007,431		2,141			2,141			106,521			
210800501	ATLANTA	GA		12/16/2010		117,956,524		7,130			7,130			1,044,030			
210970201	PEBBLE BEACH	CA		10/01/2010		210,532,118								1,486,874			
211620101	MILPITAS	CA		04/07/2011		20,257,780		5,756			5,756			95,479			
211620102	MILPITAS	CA		08/30/2019		29,005,807		(16)			(16)			190,574			
211620701	SAN JOSE	CA		11/04/2011		63,190,305		15,264			15,264			315,728			
211620702	SAN JOSE	CA		08/30/2019		38,801,324		309			309			229,280			
211620901	LINCOLN	CA		12/01/2011		2,673,967		507			507			51,776			
211800601	BOSTON	MA		07/06/2012		74,805,334		32,585			32,585			410,814			
211900301	HOUSTON	TX		09/13/2011		74,671,126		8,642			8,642			353,067			
211900302	HOUSTON	TX		09/13/2011		9,360,474								44,133			
211900401	HOUSTON	TX		03/28/2012		53,287,485		12,114			12,114			243,552			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,137,262								208,843			

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
212800101	BERLIN	MD		06/01/2012		3,321,217		860			860			75,602			
212800201	FT. MEADE	MD		12/14/2012		65,637,697		5,332			5,332			214,746			
212800501	PITTSBURGH	PA		12/20/2012		72,558,632								509,180			
212800601	VARIOUS	US		09/01/2013		197,228,032		7,557			7,557			317,770			
212900101	HOUSTON	TX		09/28/2012		65,170,102		15,179			15,179			303,588			
212970201	NEW YORK	NY		09/10/2012		290,592,094		7,288			7,288			1,751,164			
213620301	WALNUT CREEK	CA		07/23/2014		45,159,415		16,261			16,261			195,456			
213800101	ATLANTA	GA		05/01/2013		105,400,794		6,403			6,403			572,831			
213900101	HOUSTON	TX		06/27/2013		96,375,841		4,118			4,118			492,133			
213900201	SCOTTSDALE	AZ		06/26/2013		48,124,242		11,051			11,051			229,253			
213900301	DALLAS	TX		07/22/2013		55,550,176		11,850			11,850			241,879			
213900501	HOUSTON	TX		12/13/2013		58,882,941		13,171			13,171			234,864			
213900701	FORT WORTH	TX		04/01/2014		43,514,932		6,614			6,614			111,103			
213900702	FORT WORTH	TX		05/16/2019		10,737,413								27,293			
214210101	NEW YORK	NY		11/17/2014		38,764,392		5,745			5,745			165,424			
214210102	NEW YORK	NY		11/17/2014		3,739,488		219			219			15,826			
214620201	SEATTLE	WA		06/17/2014		81,223,346								384,574			
214620601	SEATTLE	WA		05/15/2015		92,549,281		19,273			19,273			397,459			
214800101	WASHINGTON	DC		05/22/2014		184,596,319		19,452			19,452			747,090			
214800201	JERSEY CITY	NJ		08/01/2014		190,553,738		15,963			15,963			417,960			
214800701	WASHINGTON	DC		12/29/2014		70,527,236		21,319			21,319			178,985			
214900101	MCLEAN	VA		06/27/2014		105,499,882		23,608			23,608			436,591			
214900201	HOUSTON	TX		08/22/2014		136,355,210		14,582			14,582			515,754			
214900301	IRVING	TX		03/12/2015		37,903,599		9,249			9,249			258,451			
215210201	TEMPE	AZ		10/06/2015		183,726,469								841,749			
215620201	SANTA CLARA	CA		05/26/2015		20,702,138		161			161			115,750			
215900101	COSTA MESA	CA		07/13/2015		43,609,077		646			646			279,054			
215900201	PINEHURST	NC		09/03/2015		199,099,472								940,292			
215900301	IRVINE	CA		11/06/2015		90,000,000								391,371			
215900401	NEWPORT BEACH	CA		11/20/2015		99,799,664		2,966			2,966			422,131			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,227,641		11,909			11,909			222,541			
215900502	HUNTINGTON BEACH	CA		02/09/2016		87,135,440		26,114			26,114			394,404			
215900601	ATLANTA	GA		04/29/2016		42,250,959		8,716			8,716			175,991			
215900701	SAN DIEGO	CA		07/21/2016		161,885,799		23,379			23,379			605,060			
216210101	CHICAGO	IL		05/27/2016		334,155,891		14,345			14,345			1,537,187			
216620101	OTTAWA	CAN		03/30/2016		39,088,385						(900,148)		199,746			
216620301	SAN MATEO	CA		12/27/2016		137,042,722		16,962			16,962			616,671			
216620302	SAN MATEO	CA		12/27/2016		97,677,986		16,153			16,153			440,479			
216620401	BELLEVUE	WA		11/15/2016		56,818,241								243,011			
216800101	DALLAS	TX		03/04/2016		76,410,743		25,871			25,871			302,158			
216800302	ARLINGTON	VA		10/20/2016		118,865,825		22,533			22,533			459,276			
216800501	CHARLOTTE	NC		02/13/2017		44,761,981								163,429			
216900301	ROCKVILLE	MD		11/09/2016		54,397,605		14,184			14,184			220,182			
217620101	NIAGARA FALLS	CAN		07/21/2017		169,947,390						(3,821,807)		1,952,949			
217900502	BOSTON	MA		12/14/2017		72,396,895		108,613			108,613			18,451,910			
218900701	SAN DIEGO	CA		12/14/2018		4,482,685								13,640			
219800101	TROY	MI		05/15/2019		20,415,650								195,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,483,676		249			249			185,674			
219900501	CHANDLER	AZ		12/19/2019		181,623,405		3,824			3,824			947,826			
219900801	AUSTIN	TX		01/09/2020		64,500,000								385,374			
219901001	HOUSTON	TX		02/13/2020		63,753,405								907,975			
220500101	VARIOUS	US		11/12/2020		65,787,825								411,125			
356616344	OXNARD	CA		12/12/2016		982,455		(134)			(134)			14,054			
356617121	CONNELL	WA		01/25/2017		1,513,102		(241)			(241)			30,328			
356617126	PORTLAND	ND		03/01/2017		234,870		(20)			(20)			2,740			
356617148	WHEATLAND	ND		03/23/2017		513,327		(30)			(30)			7,158			
356617152	IOWA CITY	IA		05/25/2017		6,024,000		(827)			(827)			73,774			
356617175	GOOD THUNDER	MN		06/02/2017		1,762,833		(175)			(175)			15,287			

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
356617183	VARIOUS	IN		06/09/2017		388,477		(51)			(51)			6,899			
356617184	VARIOUS	IN		06/09/2017		1,961,691		(129)			(129)			9,786			
356617185	VARIOUS	IN		06/09/2017		1,999,170		(146)			(146)			9,951			
356617186	VARIOUS	IN		06/09/2017		1,628,748		(207)			(207)			27,458			
356617187	VARIOUS	IN		06/09/2017		119,339		(20)			(20)			3,215			
356617188	VARIOUS	IN		06/09/2017		169,659		(11)			(11)			867			
356617189	VARIOUS	IN		06/09/2017		767,908		(71)			(71)			8,478			
356617211	CHAFFEE	ND		06/01/2017		294,949		(25)			(25)			2,994			
356617226	GABBS	NV		06/27/2017		2,028,933		(207)			(207)			236,113			
356617228	ABERDEEN	ID		08/03/2017		608,466		(85)			(85)			6,471			
356617229	ABERDEEN	ID		08/03/2017		1,644,140		(203)			(203)			16,575			
356617230	ABERDEEN	ID		08/03/2017		2,263,347		(268)			(268)			25,237			
356617238	REINBECK	IA		08/15/2017		929,070		(135)			(135)			25,000			
356617244	GREENWOOD	MS		08/09/2017		1,532,346		(47)			(47)			15,313			
356617248	DALLAS CITY	IL		10/10/2017		3,292,662		(384)			(384)			27,820			
356617254	MORGAN CITY	MS		08/02/2017		1,715,012		(110)			(110)			16,771			
356617263	VARIOUS	IN		09/12/2017		8,335,939		(185)			(185)			89,145			
356617282	WASHINGTON	IL		09/12/2017		1,013,077		(13)			(13)			9,065			
356617322	PRATT	KS		11/21/2017		1,278,083		(80)			(80)			16,652			
356617323	MASONVILLE	IA		01/04/2018		1,531,492		1,482			1,482			185,661			
356618127	HEALDSBURG	CA		03/15/2018		8,414,057		(1,530)			(1,530)			151,118			
356618138	HUNTER	ND		03/21/2018		209,958		(158)			(158)			39,392			
356618156	WAHPETON	ND		04/02/2018		1,750,944		(72)			(72)			15,562			
356618157	ABERDEEN	ID		02/09/2018		337,350		(51)			(51)			2,776			
356618159	BOELUS	NE		04/09/2018		757,847		(2)			(2)			9,815			
356618160	CHAFFEE	ND		04/03/2018		145,614		(7)			(7)			1,368			
356618178	POCATELLO	ID		05/02/2018		474,653		(62)			(62)			5,868			
356618183	HERMISTON	OR		05/07/2018		336,979		(70)			(70)			9,698			
356618188	CASSELTON	ND		04/11/2018		817,591		1			1			7,665			
356618201	LAWRENCEVILLE	IL		04/26/2018		323,353		(36)			(36)			12,398			
356618206	FAIRFIELD	IA		05/25/2018		1,714,001		(469)			(469)			240,001			
356618216	GALATA	MT		04/23/2018		1,607,917		(138)			(138)			13,525			
356618221	MICHIGANTOWN	IN		04/26/2018		557,527		(51)			(51)			5,312			
356618222	GOOD THUNDER	MN		04/27/2018		713,059		(77)			(77)			5,939			
356618231	HATCH	NM		04/20/2018		1,355,210		(171)			(171)			89,370			
356618232	HATCH	NM		04/27/2018		264,820		544			544			55,000			
356618235	BLACKFOOT	ID		12/07/2018		6,723,034		(915)			(915)			55,354			
356618252	MANCHESTER	IA		07/17/2018		300,207		(39)			(39)			2,616			
356618288	HERON LAKE	MN		07/10/2018		497,407		(97)			(97)			37,145			
356618296	HERMISTON	OR		08/23/2018		1,948,019		(497)			(497)			422,091			
356618319	ESSEXVILLE	MI		08/15/2018		1,423,790		(124)			(124)			11,874			
356618323	HITCHCOCK	SD		10/18/2018		3,191,993		(98)			(98)			25,962			
356618324	FAIRFIELD	IA		10/12/2018		426,464		(59)			(59)			3,470			
356618329	STERLING	IL		10/05/2018		212,446		916			916			91,514			
356618332	CUSHING	IA		08/15/2018		888,404		(351)			(351)			26,967			
356618334	SHERIDAN	OR		09/06/2018		1,882,104		(173)			(173)			16,960			
356618336	HERMAN	MN		09/26/2018		1,080,689		(148)			(148)			8,788			
356618337	COLLEGE CORNER	IN		09/21/2018		1,081,328		(82)			(82)			8,648			
356618354	CLAREMONT	SD		10/04/2018		4,982,518		(97)			(97)			85,938			
356618379	SELMA	CA		11/20/2018		2,008,877		(317)			(317)			20,594			
356618387	GOSHEN	IN		12/19/2018		1,989,846		(267)			(267)			74,139			
356618391	FAIRFIELD	IA		01/15/2019		393,839		(245)			(245)			100,000			
356618394	HATHAWAY	MT		12/27/2018		1,178,469		(159)			(159)			9,504			
356618396	STOCKPORT	IA		12/21/2018		1,032,328		(77)			(77)			5,650			
356618398	OUTLOOK	WA		04/15/2019		3,819,313		107			107			65,127			
356618404	FARMINGTON	ID		08/22/2019		418,179		(56)			(56)			6,948			
356618411	LAKE ARTHUR	NM		01/07/2019		8,956,417		(1,009)			(1,009)			78,268			
356619132	TIPTON	CA		06/21/2019		20,258,688		(1,287)			(1,287)			219,262			

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
356619136	DRAYTON	MN		03/01/2019		1,762,844		(146)			(146)			13,620			
356619143	DARLINGTON	WI		02/11/2019		1,513,239		(211)			(211)			12,636			
356619150	BRADSHAW	NE		03/01/2019		638,751		(81)			(81)			5,022			
356619169	OGDEN	IL		04/09/2019		1,413,882		(9)			(9)			11,623			
356619172	VARIOUS	SD		04/29/2019		2,996,351		51			51			23,178			
356619182	FAIRFIELD	IA		03/27/2019		423,477		(360)			(360)			106,000			
356619192	WINSLOW	IL		06/05/2019		15,808,519		(582)			(582)			70,308			
356619198	WINDOM	MN		05/02/2019		2,968,850		(318)			(318)			24,021			
356619199	GILMAN	IL		05/01/2019		386,955		(33)			(33)			4,141			
356619208	VARIOUS	WA		07/24/2019		3,433,228		(545)			(545)			37,982			
356619211	RISING STAR	TX		07/10/2019		112,492		(17)			(17)			1,783			
356619212	RISING STAR	TX		07/10/2019		572,243		(85)			(85)			9,072			
356619214	VARIOUS	MT		07/11/2019		2,233,565		(20)			(20)			18,961			
356619218	HENRY	SD		06/27/2019		6,117,808		(802)			(802)			48,947			
356619221	TULELAKE	CA		07/02/2019		1,966,566		(170)			(170)			22,582			
356619232	SUGAR CITY	ID		06/05/2019		1,012,355		(52)			(52)			10,850			
356619249	WOLF CREEK	MT		11/21/2019		1,014,843		(50)			(50)			3,985			
356619251	RICKREALL	OR		08/27/2019		827,285		(110)			(110)			9,943			
356619252	BURLINGTON	WA		08/29/2019		414,510		(33)			(33)			11,775			
356619254	MANCHESTER	IA		09/03/2019		418,763		(52)			(52)			3,440			
356619256	VARIOUS	IN		08/28/2019		3,936,859		(246)			(246)			17,300			
356619263	HECLA	SD		08/27/2019		2,492,980		(94)			(94)			20,144			
356619269	FAIRFIELD	IA		10/15/2019		994,039		(129)			(129)			11,219			
356619276	WEST BEND	IA		10/18/2019		697,988		(50)			(50)			5,709			
356619277	WALL LAKE	IA		03/12/2020		294,982		(11)			(11)			3,553			
356619289	VALLEY FORD	CA		11/07/2019		4,110,200		(366)			(366)			26,364			
356619330	BELMONT	WI		01/14/2020		2,169,418		(128)			(128)			9,760			
356619332	IPSWICH	SD		12/27/2019		1,406,511		(158)			(158)			12,003			
356619347	EMMETT	ID		10/28/2020		2,010,040		(221)			(221)			17,500			
356620110	VAN BUREN	IN		02/27/2020		2,181,899		(202)			(202)			18,629			
356620113	FERNDALE	CA		12/20/2019		4,328,871		(367)			(367)			25,950			
356620120	VARIOUS	TX		04/21/2020		21,101,186		(2,397)			(2,397)			77,955			
356620123	EUREKA	SD		03/03/2020		803,708		(31)			(31)			6,744			
356620132	GUTHRIE	TX		02/26/2020		2,630,714		(450)			(450)			33,763			
356620133	ILIFF	CO		02/27/2020		4,873,791		(132)			(132)			39,532			
356620144	MONTEZUMA	GA		04/02/2020		1,356,766		(96)			(96)			10,626			
356620145	FORSYTH	MT		04/13/2020		1,005,075		(21)			(21)			9,019			
356620146	HENAGAR	AL		11/06/2020		934,703		(75)			(75)			8,296			
356620156	BARNESVILLE	MN		04/22/2020		742,860		(9)			(9)			6,692			
356620168	MILES CITY	MT		04/08/2020		529,067		(47)			(47)			3,290			
356620182	MAYO	FL		06/11/2020		1,356,772		22			22			10,626			
356620192	VERO BEACH	FL		06/17/2020		8,038,410		(959)			(959)			320,000			
356620201	VARIOUS	IL		06/08/2020		995,612		(97)			(97)			8,216			
356620208	LYLE	MN		04/28/2020		571,526		(48)			(48)			2,796			
356620218	GUTHRIE	TX		06/01/2020		5,224,698		(826)			(826)			49,717			
356620219	VARIOUS	IN		07/14/2020		1,909,362		(65)			(65)			16,568			
356620224	MCMINNVILLE	OR		06/05/2020		1,266,682		(87)			(87)			5,005			
356620233	SOUTH ENGLISH	IA		08/24/2020		1,105,565		(143)			(143)			9,725			
356620249	VARIOUS	WI		06/26/2020		3,969,367		72			72			16,780			
356620252	PASCO	WA		07/09/2020		3,897,903		(513)			(513)			69,208			
356620261	FREDERICK	SD		08/06/2020		1,206,112		(140)			(140)			10,162			
356620270	CASSELTON	ND		08/26/2020		296,405		(33)			(33)			2,611			
356620282	RUNNELLS	IA		12/23/2020		628,115		(80)			(80)			5,526			
356620283	HOWELL	UT		10/05/2020		3,015,138		(193)			(193)			26,391			
356620294	TULARE	SD		09/29/2020		1,507,164		(38)			(38)			30,764			
356620297	COLUMBIA	LA		08/18/2020		1,645,212		63			63			15,468			
356620301	BRITTON	SD		09/14/2020		7,034,553		(445)			(445)			30,575			
356620302	BRITTON	SD		09/14/2020		6,632,579		(420)			(420)			28,828			

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
356620303	BEATRICE	AL		11/17/2020		401,982		(35)			(35)			4,052			
356620305	EAGAN	MN		09/09/2020		337,504		(35)			(35)			2,984			
356620311	FRANKFORT	IN		09/01/2020		4,722,948		(155)			(155)			40,639			
356620312	BLACKFOOT	ID		09/15/2020		366,050		(170)			(170)			62,145			
356620315	WHEATLAND	ND		09/23/2020		1,354,000								11,323			
356620329	BANCROFT	IA		12/09/2020		1,306,505		(123)			(123)			12,075			
356620337	FORT KLAMATH	OR		10/20/2020		1,105,489		(142)			(142)			13,561			
356620343	MESA	WA		11/13/2020		502,521		(54)			(54)			8,370			
356620345	DAYTON	OR		10/22/2020		763,743		(53)			(53)			4,674			
356620355	GALT	CA		11/17/2020		2,456,913		(123)			(123)			15,150			
356620369	MERRILL	OR		11/10/2020		1,206,041		(130)			(130)			21,000			
356621102	FERNDALE	CA		02/23/2021				(138)			(138)			9,362			
356621110	LOVINGTON	NM		02/09/2021				(973)			(973)			90,000			
356621123	DEMING	NM		03/03/2021				(158)			(158)			16,000			
356621124	PRESTON	ID		12/30/2020		2,361,740		(177)			(177)			15,095			
356621128	LEONARD	ND		02/16/2021				(28)			(28)			6,732			
356621129	MT CARAMEL	IL		03/16/2021				(643)			(643)			71,823			
356621209	ALLENDALE	IL		04/16/2021				(93)			(93)			34,376			
0299999. Mortgages with partial repayments						5,941,492,191		603,992			603,992	(5,799,628)		55,653,654			
0599999 - Totals						6,156,161,135		812,216			812,216	(5,799,628)		268,562,458			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ABRY PARTNERS VI, LP	BOSTON	MA	ABRY PARTNERS, LLC		02/11/2008	3		33,650		1,645,809	1.081
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3		35,618		754,700	1.710
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN		12/18/2015	3		650,736		16,378,267	1.670
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.	EDINBURGH	GBR	ARDIAN		12/13/2018	3		4,304,167		27,447,090	1.111
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	ATLAS HOLDINGS, LLC		04/06/2018	3		(817,021)		10,203,967	1.238
000000-00-0	BANNER RIDGE SECONDARY FUND IV (T), LP	NEW YORK	NY	BANNER RIDGE FUND IV GP, LLC		06/15/2021	3		(1,577,826)		40,000,000	5.030
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2		(321,658)		2,755,114	4.894
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MANAGEMENT INC.		02/04/2020	3		173,974		25,495,974	2.692
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3		73,500		1,983,254	2.180
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020			476,562		60,486,964	16.730
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3		443,260		2,287,266	5.302
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		86,375		4,982,965	0.760
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		164,921		14,861,633	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3		171,748		12,227,887	1.188
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	ESD PARTNERS, LLC		03/11/2016	3		535,039		2,826,434	7.323
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3		78,555		309,095	1.767
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	GPE III GP, LP		10/25/2007	3		27,757		585,722	6.286
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3		3,934,186		18,592,304	1.882
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND V-P	LONDON	GBR	GLENDOWER CAPITAL LLP		04/29/2021	3		6,305		48,493,695	9.050
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P	SAN FRANCISCO	CA	INDUSTRY VENTURES		06/25/2020	1		4,000,000		30,000,463	4.706
000000-00-0	INSIGHT PARTNERS OPPORTUNITIES FUND I, L.P.	NEW YORK	NY	INSIGHT ASSOCIATES		08/17/2020	3		11,725,000		14,175,000	2.240
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3		112,500		2,137,277	2.347
000000-00-0	LIVINGBRIDGE 7 LP	LONDON	GBR	LIVINGBRIDGE 7 GENERAL PARTNER LLP		05/29/2020	3		12,403,739		26,233,461	4.416
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020			(3,060,178)		80,141,785	8.220
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3		1,808,685		1,746,392	2.424
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3		(240,042)		9,018,632	4.205
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		06/12/2015	2		188,353		5,226,813	2.730
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		02/06/2006	3		9,425		1,566,314	3.996
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		318,409		3,074,224	4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL PARTNERS LUX II S.A.R.L		06/04/2019	3		7,327,161		10,404,802	1.667
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3		129,921		305,438	2.250
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3		599,422		7,842,788	3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3		(1,275,016)		29,165,166	3.200
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		16,876		7,317,986	3.620
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3		13,539		13,180,740	0.520
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3		2,925,036		41,274,360	0.660
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3		65,296		1,027,001	1.159
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		25,526		720,694	3.480
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		24,681			8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3		1,128,373		5,351,820	4.000
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III	LONDON	GBR	WARWICK CAPITAL PARTNERS		08/20/2020	2		4,020,185		5,201,743	3.333
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP		02/16/2010	3		7,468			2.435
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		03/31/2017	2		4,176		2,486,674	2.097
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		415,502		1,379,162	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated									51,173,885		591,296,875	XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2		1,436,638		37,516,482	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3		1,003,617		4,717,671	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		05/11/2021	3		13,737,083		101,375,018	87.156
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2		(9,009,138)		96,202,421	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2		17,097,563		191,188,602	89.941
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021	2		19,718,269		277,284,229	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3		156,598		25,939,478	78.508
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3		4,729,772		249,469,884	79.772
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3		(8,991,567)		389,953,409	84.940
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND V, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/14/2021	3	11,857,639			463,142,361	100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3		(764,196)		15,548,444	35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3		227,936		8,588,201	30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3		237,334		18,793,223	39.338
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2		548,597		6,777,277	9.664
000000-00-0	TRESTLES CLO V	GEORGE TOWN	CYM	INTERNALLY FORMED		07/26/2021		125,000,000			75,000,000	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								136,857,639	40,128,506		1,961,496,700	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			97,000,000			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									97,000,000			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/31/2021			(748,471)		59,448,101	92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									(748,471)		59,448,101	XXX
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE STORES COMPANY	2.C	07/20/2015			9,952,801			
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	2.B	12/06/2010			10,191,236			
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	CATERPILLAR	1.F	02/03/2021			102,584,404			
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	CUMMINS	1.F	05/01/2021			36,632,985			
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSI	1.E	12/31/2016			30,073,659			
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	1.D	08/31/2016			20,226,084			
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORP SVCS	1.F	07/20/2020			37,353,944			
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	3M CO SVCS	1.E	07/20/2020			3,595,830			
742718-H*-3	UPS SVCS	ATLANTA	GA	UPS SVCS	1.G	07/20/2020			64,061,822			
4599999. Working Capital Finance Investment - Unaffiliated									314,672,765			XXX
4899999. Total - Unaffiliated									365,098,179		650,744,976	XXX
4999999. Total - Affiliated								136,857,639	137,128,506		1,961,496,700	XXX
5099999 - Totals								136,857,639	502,226,685		2,612,241,676	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ABRY PARTNERS VI, LP	BOSTON	MA	NORMAL DISTRIBUTION	02/11/2008	09/30/2021	33,650							33,650	33,650				67,232
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	04/14/2016	09/30/2021	1,267,926							1,267,926	1,267,926				
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/29/2020	09/30/2021	182,443							182,443	182,443				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	09/30/2021	757,412							757,412	757,412				
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/13/2018	09/30/2021	450,165							450,165	450,165				
000000-00-0	ATLAS CAPITAL RESOURCES III LP	GREENWICH	CT	NORMAL DISTRIBUTION	04/06/2018	09/30/2021	154,416							154,416	154,416				
000000-00-0	BENEFIT STREET PARTNERS SENIOR SECURED OPPORTUNITIES FUND LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	09/30/2021	321,657							321,657	321,657				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	09/30/2021	1,891,573							1,891,573	1,891,573				

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	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp.	WASHINGTON	DC	NORMAL DISTRIBUTION	12/17/2020	09/30/2021	70,266							70,266	70,266				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	09/30/2021	6,516,301							6,516,301	6,516,301				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	09/30/2021	999,073							999,073	999,073				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	09/30/2021	1,716,241							1,716,241	1,716,241				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	09/30/2021	1,508,438							1,508,438	1,508,438				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	09/30/2021	784,560							784,560	784,560				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	09/30/2021	296,390							296,390	296,390				
000000-00-0	ESD MANAGEMENT IV	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	09/30/2021	399,106							399,106	399,106				
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	NORMAL DISTRIBUTION	03/11/2016	09/30/2021	7,049,254							7,049,254	7,049,254				
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	NORMAL DISTRIBUTION	07/06/2018	09/30/2021	766,450							766,450	766,450				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	09/30/2021	33,559							33,559	33,559				
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	NORMAL DISTRIBUTION	10/25/2007	09/30/2021	134,247							134,247	134,247				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	09/30/2021	4,700,411							4,700,411	4,700,411				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPORTUNITIES FUND V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	09/30/2021	6,305							6,305	6,305				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	09/30/2021	2,091,875							2,091,875	2,091,875				
000000-00-0	INDUSTRY VENTURES V	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	03/10/2008	09/30/2021	66,496							66,496	66,496				
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	09/30/2021	4,088,590							4,088,590	4,088,590				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	09/30/2021	1,710,718							1,710,718	1,710,718				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	09/30/2021	358,945							358,945	358,945				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	09/30/2021	1,537,103							1,537,103	1,537,103				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	09/30/2021	923,079							923,079	923,079				
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	BOSTON	MA	NORMAL DISTRIBUTION	11/13/2020	09/30/2021	294,376							294,376	294,376				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	09/30/2021	346,707							346,707	346,707				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	09/30/2021	2,176,697							2,176,697	2,176,697				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	09/30/2021	1,097,867							1,097,867	1,097,867				
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	NORMAL DISTRIBUTION	02/06/2006	09/30/2021	85,066							85,066	85,066				
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	09/30/2021	8,609,607							8,609,607	8,609,607				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	09/30/2021	2,042,472							2,042,472	2,042,472				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	09/30/2021	1,609,484							1,609,484	1,609,484				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	09/30/2021	461,678							461,678	461,678				809,312
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	09/30/2021	540,177							540,177	540,177				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	09/30/2021	1,750,068							1,750,068	1,750,068				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	09/30/2021	1,131,458							1,131,458	1,131,458				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	09/30/2021	8,385							8,385	8,385				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	09/30/2021	17,608							17,608	17,608				
89186@-10-6	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	09/30/2021	176,929							176,929	176,929				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	09/30/2021	944,086							944,086	944,086				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	09/30/2021	24,681							24,681	24,681				89,867
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/14/2019	09/30/2021	237,140							237,140	237,140				
000000-00-0	UNITED STATES POWER FUND III	NEEDHAM	MA	NORMAL DISTRIBUTION	03/12/2007	09/30/2021	1,393,856							1,393,856	1,393,856				
000000-00-0	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	NORMAL DISTRIBUTION	08/31/2009	09/30/2021	92,057							92,057	92,057				
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	02/16/2010	09/30/2021	219,081							219,081	219,081				
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/31/2017	09/30/2021	109,288							109,288	109,288				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	09/30/2021	490,499							490,499	490,499				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							64,675,916							64,675,916	64,675,916				966,411
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	09/30/2021	5,697,393							5,697,393	5,697,393				
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/11/2021	09/30/2021	81,810							81,810	81,810				
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	09/30/2021	3,151,610							3,151,610	3,151,610				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2021	3,625,303							3,625,303	3,625,303				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	09/30/2021	15,083,649							15,083,649	15,083,649				
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/06/2019	09/30/2021	224,125							224,125	224,125				

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	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	09/30/2021	270,138							270,138	270,138				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	09/30/2021	108,759							108,759	108,759				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	09/30/2021	4,347							4,347	4,347				
000000-00-0	TRESTLES CLO IV	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	04/19/2021	09/30/2021	100,000,000							100,000,000	100,000,000				1,819,078
2099999. Joint Venture Interests - Common Stock - Affiliated							128,247,134							128,247,134	128,247,134				1,819,078
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979	MILWAUKEE	NY	NORMAL DISTRIBUTIONS	10/17/2019	09/30/2021	602,993							61,881	61,881				26,566
000000-00-0	LBA REALTY FUND III LP / REO #3985	NEW YORK	NY	NORMAL DISTRIBUTIONS	04/04/2019	09/30/2021	4,394,083							165,837	165,837				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							4,997,076							227,718	227,718				26,566
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED	12/31/1997	09/30/2021	48,033,250							48,033,250	48,033,250				
2299999. Joint Venture Interests - Real Estate - Affiliated							48,033,250							48,033,250	48,033,250				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	09/30/2021	202,442							202,442	202,442				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							202,442							202,442	202,442				
00751K-D*-4	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	09/30/2021	10,559,444							10,559,444	10,559,444				
053332-A@-1	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	12/06/2010	09/30/2021	12,171,319							12,171,319	12,171,319				
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	NORMAL DISTRIBUTIONS	02/03/2021	09/30/2021	75,803,916							75,803,916	75,803,916				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	NORMAL DISTRIBUTIONS	05/01/2021	09/30/2021	25,008,092							25,008,092	25,008,092				
713448-C*-7	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	05/06/2020	09/30/2021	27,117,993							27,117,993	27,117,993				
713448-C*-7	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	12/31/2016	09/30/2021	40,610,064							40,610,064	40,610,064				
642718-H*-3	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	08/31/2016	09/30/2021	9,839,260							9,839,260	9,839,260				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	07/20/2020	09/30/2021	23,483,291							23,483,291	23,483,291				
742718-H*-3	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	07/20/2020	09/30/2021	75,000,570							75,000,570	75,000,570				
4599999. Working Capital Finance Investment - Unaffiliated							299,593,950							299,593,950	299,593,950				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND X LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	10/05/2017	09/30/2021	175,500							175,500	175,500				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XV LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2021	504,500							504,500	504,500				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XVI LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	09/30/2021	515,200							515,200	515,200				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	09/30/2021	114,500							114,500	114,500				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	06/11/2020	09/30/2021	225,955							225,955	225,955				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXII LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	09/30/2021	201,361							201,361	201,361				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXIII LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	08/10/2020	09/30/2021	225,755							225,755	225,755				
000000-00-0	USB RETC Fund 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	09/30/2021	242,527							242,527	242,527				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	09/30/2021	297,305							297,305	297,305				
4699999. Any Other Class of Assets - Unaffiliated							2,502,603							2,502,603	2,502,603				
4899999. Total - Unaffiliated							371,971,987							367,202,629	367,202,629				992,977
4999999. Total - Affiliated							176,280,384							176,280,384	176,280,384				1,819,078
5099999 - Totals							548,252,371							543,483,013	543,483,013				2,812,055

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-CK-5	US TREASURY NT		07/01/2021	MIZUHO SECURITIES USA INC		598,500	600,000	4	1.A
91282C-CL-3	US TREASURY NT		09/02/2021	HSBC SECURITIES INC		1,999,219	2,000,000	1,019	1.A
0599999. Subtotal - Bonds - U.S. Governments						2,597,719	2,600,000	1,023	XXX
085209-AG-9	GOVT OF BERMUDA SR NT 144A	D	08/26/2021	HSBC SECURITIES INC		3,030,000	3,000,000	1,979	1.F FE
445545-AN-6	HUNGARY SR NT 144A	D	09/14/2021	J P MORGAN SECURITIES INC		9,587,300	10,000,000		2.B FE
1099999. Subtotal - Bonds - All Other Governments						12,617,300	13,000,000	1,979	XXX
645790-QF-6	NEW JERSEY ST HLTH CARE FACS F		09/22/2021	CITIGROUP GLOBAL MKTS INC		30,000,000	30,000,000		1.D FE
67756C-FF-0	OHIO ST HOSP REV		09/30/2021	BANK OF AMERICA		30,000,000	30,000,000		1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						60,000,000	60,000,000		XXX
817826-AE-0	7-ELEVEN INC SR NT 144A		07/21/2021	VARIOUS		14,538,500	15,000,000	120,250	2.B FE
00654G-AB-9	ADANI ELEC MUMBAI SR SEC 144A	D	07/15/2021	STANDARD CHARTERED BANK		10,000,000	10,000,000		2.C FE
00652M-AJ-1	ADANI PORTS AND SPECIAL SR NT 144A	D	07/26/2021	STANDARD CHARTERED BANK		18,000,000	18,000,000		2.C FE
00652M-AK-8	ADANI PORTS AND SPECIAL SR NT 144A	D	07/26/2021	STANDARD CHARTERED BANK		10,000,000	10,000,000		2.C FE
00130H-CE-3	AES CORP/THE SR NT		08/19/2021	EXCHANGE		1,149,452	1,150,000	1,493	2.C FE
00119V-AN-9	AGL CLO 6 LTD 2020-6A CL AR 144A	D	07/12/2021	BNP PARIBAS SECURITIES CORP		6,000,000	6,000,000	1,557	1.A FE
008911-BK-4	AIR CANADA SR SEC 144A	A	07/28/2021	VARIOUS		23,122,500	23,000,000		3.B FE
00914A-AK-8	AIR LEASE CORP SR NT		08/11/2021	WELLS FARGO BANK, N.A.		5,141,600	5,000,000	31,250	2.B FE
01627A-AA-6	ALIGNED DATA CENTERS 021-1A CL A2 144A		08/11/2021	GUGGENHEIM CAPITAL MARKETS		15,000,000	15,000,000		1.G FE
020564-AE-0	ALPEK SA DE CV CO GUARNT 144A	D	09/29/2021	GOLDMAN, SACHS & CO		5,095,000	5,000,000	16,250	2.C FE
023586-C@-7	AMERCO SR NT SER B		09/29/2021	BANK OF AMERICA NA		8,000,000	8,000,000		2.B Z
023586-C#-5	AMERCO SR NT SER C		09/29/2021	BANK OF AMERICA NA		13,000,000	13,000,000		2.B Z
023586-D*-8	AMERCO SR NT SER D		09/29/2021	BANK OF AMERICA NA		19,000,000	19,000,000		2.B Z
03027X-BK-5	AMERICAN TOWER CORP SR NT		09/23/2021	BARCLAYS CAPITAL INC		9,767,000	10,000,000	59,000	2.C FE
03027X-BS-8	AMERICAN TOWER CORP SR NT		09/23/2021	BARCLAYS CAPITAL INC		14,916,600	15,000,000		2.C FE
03115A-AA-1	AMFAM HOLDINGS INC SR NT 144A		09/28/2021	GOLDMAN, SACHS & CO		4,089,800	4,000,000	5,922	2.B FE
031162-DC-1	AMGEN INC SR NT		08/05/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,969,400	5,000,000		2.A FE
032095-AL-5	AMPHENOL CORP SR NT		09/07/2021	CITIGROUP GLOBAL MKT INC		1,743,595	1,750,000		2.A FE
045054-AP-8	ASHTEAD CAPITAL INC CO GUARNT 144A	C	08/03/2021	J P MORGAN SECURITIES INC		19,949,000	20,000,000		2.C FE
04621W-AE-0	ASSURED GUARANTY US HLDG CO GUARNT		08/17/2021	GOLDMAN, SACHS & CO		1,696,855	1,700,000		1.F FE
00206R-KJ-0	AT&T INC SR NT		09/09/2021	EXCHANGE		2,850,226	3,026,000	51,190	2.B FE
00206R-MM-1	AT&T INC SR NT		09/09/2021	EXCHANGE		1,904,650	2,000,000	13,883	2.B FE
04685A-3E-9	ATHENE GLBL FUNDING SEC 144A		09/29/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		1.F Z
05329W-AR-3	AUTONATION INC SR NT		07/26/2021	BANK OF AMERICA NA		2,844,443	2,850,000		2.C FE
053611-AL-3	AVERY DENNISON CORP SR NT		08/10/2021	GOLDMAN, SACHS & CO		1,199,892	1,200,000		2.B FE
053611-AM-1	AVERY DENNISON CORP SR NT		08/10/2021	GOLDMAN, SACHS & CO		39,836,800	40,000,000		2.B FE
05369A-AA-9	AVIATION CAPITAL GRP SR NT 144A		09/16/2021	CREDIT SUISSE SECURITIES LLC		2,151,441	2,025,000	27,366	2.C FE
058498-AW-6	BALL CORP CO GUARNT		09/23/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,975,000	5,000,000	16,771	3.A FE
058498-AX-4	BALL CORP CO GUARNT		09/09/2021	DEUTSCHE BANK SECURITIES INC		25,000,000	25,000,000		3.A FE
06540C-BX-4	BANK 2021-BNK35 CL C		07/28/2021	MORGAN STANLEY CAPITAL SERVICES LLC		12,359,459	12,000,000	9,673	1.E FE
06540D-BV-6	BANK 2021-BNK36 CL C		09/24/2021	BANK OF AMERICA NA		5,917,521	5,750,000	3,170	1.G FE
06051G-KC-2	BANK OF AMERICA CORP SUB		09/28/2021	BANK OF AMERICA NA		18,073,450	18,200,000	5,860	2.A FE
06279J-AB-5	BANK OF IRELAND GRP SR NT 144A	D	09/29/2021	VARIOUS		29,998,350	30,000,000	282	2.B FE
064159-6E-1	BANK OF NOVA SCOTIA SR NT	A	07/27/2021	SCOTIA CAPITAL MARKETS INC		2,997,330	3,000,000		1.F FE
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL		09/15/2021	INTEREST CAPITALIZATION		296	296		1.D Z
07586P-AA-9	BECLE SA DE CV SR NT 144A	D	09/30/2021	MORGAN STANLEY CAPITAL SERVICES LLC		34,641,600	35,000,000		2.B FE
0778FP-AG-4	BELL CANADA CO GUARNT SER US-5	A	08/09/2021	TORONTO DOMINION		19,912,200	20,000,000		2.A FE
08163G-AY-6	BENCHMARK MTG TR 2021-B28 CL C		08/03/2021	J P MORGAN SECURITIES INC		17,499,853	17,500,000	22,682	1.G FE
08182F-AN-9	BENEFIT STREET CLO 2020-20A CL AR 144A	D	08/09/2021	NATIXIS		1,000,000	1,000,000		1.A FE
084423-AW-2	BERKLEY CORPORATION SR NT		09/08/2021	CREDIT SUISSE SECURITIES LLC		4,952,650	5,000,000		2.A FE
092113-AU-3	BLACK HILLS CORP SR NT		08/23/2021	U.S. BANCORP		250,000	250,000		2.A FE
09659W-2R-4	BNP PARIBAS SR NT 144A	D	09/08/2021	BNP PARIBAS SECURITIES CORP		2,450,000	2,450,000		1.G FE
09659T-2C-4	BNP PARIBAS SUB 144A	D	09/27/2021	VARIOUS		23,989,750	25,000,000	232,980	2.A FE
G1320*-AA-2	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		6,995,000	6,995,000		2.C Z
G1320*-AE-4	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		11,960,000	11,960,000		2.C Z

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

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G1320*-AF-1	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		13,156,000	13,156,000		2.C Z
11135F-BP-5	BROADCOM INC SR NT 144A		09/30/2021	EXCHANGE		2,074,486	2,000,000		2.C FE
11135F-BQ-3	BROADCOM INC SR NT 144A		09/30/2021	EXCHANGE		776,016	800,000		2.C FE
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT		09/10/2021	J P MORGAN SECURITIES INC		17,417,892	17,450,000		2.B FE
11271L-AF-9	BROOKFIELD FINANCE INC CO GUARNT	A	07/21/2021	DEUTSCHE BANK SECURITIES INC		5,229,500	5,000,000	56,389	1.G FE
117043-AS-8	BRUNSWICK CORP SR NT		08/04/2021	J P MORGAN SECURITIES INC		649,233	650,000		2.B FE
117043-AT-6	BRUNSWICK CORP SR NT		08/04/2021	J P MORGAN SECURITIES INC		24,936,000	25,000,000		2.B FE
14040H-CG-8	CAPITAL ONE FINANCIAL CO SUB		09/27/2021	ROYAL BANK OF CANADA		6,881,280	7,000,000	27,522	2.B FE
142339-AK-6	CARLISLE COS INC SR NT		09/14/2021	J P MORGAN SECURITIES INC		299,835	300,000		2.B FE
142339-AL-4	CARLISLE COS INC SR NT		09/30/2021	SUNTRUST CAPITAL MARKETS INC		2,256,571	2,320,000	851	2.B FE
12610#-AE-3	CBRE US CORE PARTNERS REIT SER E SR NT		08/26/2021	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		2.B Z
12610#-AF-0	CBRE US CORE PARTNERS REIT SER F SR NT		08/26/2021	JP MORGAN SECURITIES LLC		20,000,000	20,000,000		2.B Z
1248EP-CP-6	CCO HLDGS LLC/CAP CORP SR NT 144A		08/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		20,000,000	20,000,000		3.B FE
PPE13W-3K-1	CDC MIDCO LLC SEC		09/29/2021	DIRECT PLACEMENT		13,807,866	13,807,866		4.B Z
12739@-AA-9	CED NV VA WATER SR NT SER C		08/26/2021	SMBC NIKKO		16,645,400	16,645,400		2.C Z
15135B-AZ-4	CENTENE CORP SR NT		07/29/2021	J P MORGAN SECURITIES INC		5,000,000	5,000,000		3.A FE
12528J-AN-6	CFIP CLO LTD 2017-1A CL AR 144A	D	08/26/2021	WELLS FARGO BANK, N.A.		3,000,000	3,000,000		1.A FE
12532H-AA-2	CGI INC SR NT 144A	A	09/23/2021	VARIOUS		3,043,019	3,050,000	131	2.A FE
808513-BW-4	CHARLES SCHWAB CORP SR NT		09/24/2021	EXCHANGE		24,981,874	25,494,000	404,292	1.F FE
161175-CD-4	CHARTER COMM OPT LLC/CAP SR SEC		09/27/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,247,938	1,250,000		2.C FE
16412X-AK-1	CHENIERE CORP CHRISTI HD SR SEC 144A		08/18/2021	VARIOUS		19,051,011	19,050,000		2.C FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS SR NT 144A		09/13/2021	ROYAL BANK OF CANADA		5,000,000	5,000,000		3.B FE
12552M-AC-2	CIFC FUNDING LTD 2013-3RA CL A1 144A	D	08/12/2021	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	645	1.A FE
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A		09/23/2021	CITIGROUP SECURITIES INC		18,073,690	18,023,000	36,296	1.A FE
126128-AB-3	CNB FINANCIAL CORP/PA SUB SER QIB144A		08/16/2021	STIFEL, NICOLAUS & CO INCORPORATED		4,035,000	4,000,000	27,083	2.C FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		09/16/2021	GUGGENHEIM CAPITAL MARKETS		2,881,477	2,872,500	22,891	2.B FE
20030N-DT-5	COMCAST CORP CO GUARNT 144A		08/19/2021	EXCHANGE		1,128,144	1,127,000		1.G FE
207796-A#-0	CONNECTICUT WATER COMPANY SR NT		08/04/2021	J P MORGAN SECURITIES INC		13,000,000	13,000,000		1.G Z
210518-DN-3	CONSUMERS ENERGY CO 1ST MTG		08/02/2021	MITSUBISHI TRUST & BANKING CORPORATION		4,995,800	5,000,000		1.E FE
22003B-AN-6	CORP OFFICE PROP LP CO GUARNT		08/02/2021	J P MORGAN SECURITIES INC		1,549,582	1,550,000		2.C FE
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		08/01/2021	INTEREST CAPITALIZATION		11,021	11,021		1.D FM
225313-AM-7	CREDIT AGRICOLE SA SUB 144A	D	09/29/2021	CITIGROUP SECURITIES INC		3,146,490	3,000,000	20,854	2.A FE
225313-AN-5	CREDIT AGRICOLE SA SUB 144A	D	09/28/2021	VARIOUS		16,889,801	17,537,000	82,015	2.A FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		07/01/2021	INTEREST CAPITALIZATION		56,996	56,996		1.A FM
22822V-AX-9	CROWN CASTLE INTL CORP SR NT		09/23/2021	MITSUBISHI TRUST & BANKING CORPORATION		4,922,900	5,000,000	89,014	2.C FE
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		07/01/2021	INTEREST CAPITALIZATION		30,456	30,456		1.A FM
23636A-BA-8	DANSKE BANK A/S SR NT 144A	D	09/07/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000		1.F FE
25746U-DL-0	DOMINION ENERGY INC SR NT SER C		08/10/2021	BARCLAYS CAPITAL INC		7,688,989	7,700,000		2.B FE
26209X-AD-3	DRIVEN BRANDS FNDG 2021-1A CL A2 144A		09/23/2021	BARCLAYS CAPITAL INC		22,000,000	22,000,000		2.C FE
23355L-AL-0	DXC TECHNOLOGY CO SR NT		09/07/2021	J P MORGAN SECURITIES INC		5,344,650	5,350,000		2.B FE
26969P-AB-4	EAGLE MATERIALS SR NT		09/29/2021	DEUTSCHE BANK SECURITIES INC		14,920,300	15,000,000	93,056	2.B FE
G3029*-AB-0	EASTLIGHT COMMUNITY HOMES LTD	B	08/19/2021	NATWEST MARKET SECURITIES INC		28,296,000	28,296,000		1.F Z
292487-AA-3	EMPRESA DE LOS FERROCARR SR NT 144A	D	07/06/2021	BANK OF AMERICA NA		3,361,750	3,842,000	45,839	1.G FE
29245J-AM-4	EMPRESA NACIONAL DEL PET SR NT 144A	D	09/09/2021	BANK OF AMERICA NA		34,876,800	35,000,000		2.C FE
29278G-AN-8	ENEL FINANCE INTL NV CO GUARNT 144A	D	07/07/2021	J P MORGAN SECURITIES INC		497,980	500,000		2.A FE
29278G-AP-3	ENEL FINANCE INTL NV CO GUARNT 144A	D	07/07/2021	BNP PARIBAS SECURITIES CORP		2,782,584	2,800,000		2.A FE
29359U-AC-3	ENSTAR GRP LTD SR NT		08/18/2021	WELLS FARGO BANK, N.A.		399,316	400,000		2.C FE
29379V-CB-7	ENTERPRISE PRODUCTS OPER CO GUARNT		09/07/2021	CITIGROUP GLOBAL MKT INC		247,925	250,000		2.A FE
P4001*-AB-0	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		2.C PL
P4001*-AD-6	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000		2.C PL
P4001*-AF-1	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		12,000,000	12,000,000		2.C PL
294429-AT-2	EQUIFAX INC SR NT		08/11/2021	BANK OF AMERICA NA		9,973,100	10,000,000		2.B FE
G31988-AF-4	ESSENTRA PLC SR NT	D	07/27/2021	BNP PARIBAS PARIS		40,000,000	40,000,000		2.C Z
299808-AJ-4	EVEREST REINSURANCE HLDG SR NT		09/29/2021	WELLS FARGO BANK, N.A.		19,574,800	20,000,000		2.A Z
30225V-AG-2	EXTRA SPACE STORAGE LP SR NT		09/13/2021	WELLS FARGO BANK, N.A.		399,188	400,000		2.B FE

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

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30321L-2C-5	F&G GLBL FUNDING SR SEC 144A		09/15/2021	CREDIT SUISSE SECURITIES LLC		4,986,400	5,000,000		1.G FE
31620R-AL-9	FIDELITY NATL FINANCIAL SR NT		09/24/2021	VARIOUS		16,400,400	16,500,000	4,889	2.B FE
31847R-AH-5	FIRST AMERICAN FINANCIAL SR NT		08/09/2021	VARIOUS		20,245,162	20,400,000	2,133	2.B FE
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		08/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		21,619,613	21,462,000	34,280	1.A FE
340711-BA-7	FLORIDA GAS TRANSMISSION SR NT 144A		09/15/2021	WELLS FARGO BANK, N.A.		14,988,000	15,000,000		2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS SEC		07/15/2021	CREDIT AGRICOLE		46,000,000	46,000,000		2.B PL
34355J-AB-4	FLOWSERVE CORPORATION SR NT		09/27/2021	VARIOUS		36,119,950	36,250,000	2,333	2.C FE
345397-B7-7	FORD MOTOR CREDIT CO LLC SR NT		08/05/2021	GOLDMAN, SACHS & CO		1,000,000	1,000,000		3.A FE
34918R-AA-8	FORT WASHINGTON CLO 2021-2A CL A 144A	D	08/04/2021	J P MORGAN SECURITIES INC		2,500,000	2,500,000		1.A FE
36143L-2D-6	GA GLBL FUNDING TR SEC 144A		09/07/2021	GOLDMAN, SACHS & CO		14,968,800	15,000,000		1.G FE
361448-BG-7	GATX CORP SR NT		08/02/2021	CITIGROUP SECURITIES INC		1,321,355	1,355,000	4,505	2.B FE
ODINOO-33-4	GE PROLEC TRANS NT		09/29/2021	DIRECT PLACEMENT		55,000,000	55,000,000		3.A Z
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC	D	07/21/2021	SOCIETE GENERALE		60,000,000	60,000,000		2.B PL
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	07/27/2021	DEUTSCHE BANK SECURITIES INC		8,999,604	9,000,000		1.F FE
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	09/15/2021	VARIOUS		25,292,456	25,350,000		2.A FE
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		08/03/2021	MESIROW FINANCIAL INC		32,118,000	31,800,000		2.C Z
38141G-XR-0	GOLDMAN SACHS GRP INC SR NT		08/04/2021	GOLDMAN, SACHS & CO		494,830	500,000	249	1.F FE
38141G-YK-4	GOLDMAN SACHS GRP INC SR NT		07/14/2021	GOLDMAN, SACHS & CO		20,000,000	20,000,000		1.F FE
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		08/11/2021	GOLDMAN, SACHS & CO		12,497,885	12,500,000		1.F FE
36262G-AC-5	GXO LOGISTICS INC SR NT 144A		09/24/2021	VARIOUS		9,112,186	9,045,000	45,672	2.C FE
40630@-AA-0	HALIBURTON CTL 12 YR		09/08/2021	DIRECT PLACEMENT		4,160,000	4,160,000		2.B Z
40630@-AB-8	HALIBURTON CTL 15 YR		09/08/2021	DIRECT PLACEMENT		8,840,000	8,840,000		2.B Z
12744#-AD-4	HAWTHORNE WORLD VILLA GARDEN STATION ABS		09/30/2021	DIRECT PLACEMENT		15,875,000	15,875,000		1.F Z
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		07/21/2021	CREDIT SUISSE SECURITIES LLC		11,995,154	12,000,000		1.G FE
42709T-AA-0	HERCULES PRIVATE CREDIT FUND I LP		09/30/2021	DIRECT PLACEMENT		20,000,000	20,000,000		1.F Z
40434L-AG-0	HP INC SR NT 144A		09/24/2021	BARCLAYS CAPITAL INC		4,988,000	5,000,000	37,542	2.B FE
404280-CU-1	HSBC HLDGS PLC SR NT	D	08/10/2021	HSBC SECURITIES INC		250,000	250,000		1.G FE
404280-CT-4	HSBC HLDGS PLC SR NT FRN	D	08/10/2021	HSBC SECURITIES INC		10,252,500	10,000,000	60,753	1.G FE
444859-BP-6	HUMANA INC SR NT		07/30/2021	VARIOUS		1,199,778	1,200,000		2.B FE
444859-BR-2	HUMANA INC SR NT		07/29/2021	GOLDMAN, SACHS & CO		2,994,120	3,000,000		2.B FE
446150-AW-4	HUNTINGTON BANCSHARES SUB 144A		08/09/2021	CREDIT SUISSE SECURITIES LLC		25,000,000	25,000,000		2.A FE
446413-AX-4	HUNTINGTON INGALLS INDUS CO GUARNT 144A		08/09/2021	J P MORGAN SECURITIES INC		15,000,000	15,000,000		2.C FE
448579-AL-6	HYATT HOTELS CORP SR NT		09/27/2021	J P MORGAN SECURITIES INC		749,558	750,000		2.C FE
44891A-BY-2	HYUNDAI CAPITAL AMERICA SR NT 144A		09/14/2021	SOCIETE GENERALE		1,497,300	1,500,000		2.A FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA SR NT 144A		09/14/2021	SOCIETE GENERALE		9,989,000	10,000,000		2.A FE
458140-BW-9	INTEL CORP SR NT		08/10/2021	J P MORGAN SECURITIES INC		9,966,800	10,000,000		1.E FE
45846A-AA-8	INTERCHILE SA SR SEC 144A	D	07/19/2021	SCOTIA CAPITAL MARKETS INC		12,000,000	12,000,000		2.A FE
47216Q-AA-1	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	J P MORGAN SECURITIES INC		498,920	500,000		2.C FE
47216Q-AB-9	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	BANK OF AMERICA NA		3,328,393	3,350,000		2.C FE
47216Q-AC-7	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	DEUTSCHE BANK SECURITIES INC		19,918,200	20,000,000		2.C FE
46654B-AJ-6	JP MORGAN CHASE CM 2021-1MEM CL D 144A		09/27/2021	J P MORGAN SECURITIES INC		6,344,256	6,570,000	6,505	2.C FE
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		09/01/2021	INTEREST CAPITALIZATION		78,999	78,999		1.A FM
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A		09/28/2021	J P MORGAN SECURITIES INC		15,845,898	15,836,000	31,892	1.B FE
46647P-CB-0	JPMORGAN CHASE & CO SR NT		08/18/2021	JANE STREET EXECUTION SERVICES		252,015	250,000	1,293	1.F FE
48255K-AA-4	KKR CORE HLD CO SEC		08/12/2021	DIRECT PLACEMENT		60,000,000	60,000,000		2.B PL
50077L-AB-2	KRAFT HEINZ FOODS CO GUARNT		08/04/2021	GOLDMAN, SACHS & CO		578,125	500,000	3,950	3.A FE
52532X-AH-8	LEIDOS INC CO GUARNT SER WI		09/29/2021	JP MORGAN SECURITIES LLC		4,893,050	5,000,000	14,694	2.C FE
53079E-BM-5	LIBERTY MUTUAL GRP INC CO GUARNT 144A		08/11/2021	CITIGROUP SECURITIES INC		10,000,000	10,000,000		3.A FE
548661-EE-3	LOWE'S COS INC SR NT		09/13/2021	BARCLAYS CAPITAL INC		14,984,100	15,000,000		2.A FE
573284-AX-4	MARTIN MARIETTA SR NT		09/28/2021	ROYAL BANK OF CANADA		4,997,500	5,000,000	39,111	2.B FE
573874-AG-9	MARVELL TECHNOLOGY INC SR NT 144A		08/26/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,327,500	10,000,000	113,083	2.C FE
581557-BR-5	MCKESSON CORP SR NT		08/09/2021	BARCLAYS CAPITAL INC		2,438,902	2,450,000		2.A FE
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		09/15/2021	INTEREST CAPITALIZATION		902	902		1.D Z
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		09/15/2021	INTEREST CAPITALIZATION		2,621	2,621		2.B Z
606822-BX-1	MITSUBISHI UFJ FIN GRP SR NT	D	07/12/2021	MITSUBISHI TRUST & BANKING CORPORATION		5,000,000	5,000,000		1.G FE

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60687Y-BU-2	MIZUHO FINANCIAL GRP SUB	D	09/08/2021	MIZUHO SECURITIES USA INC		10,000,000	10,000,000		2.A FE
60910*-AA-1	MONARCH SECURITIZATION ABS SER 2021-1		07/13/2021	DIRECT PLACEMENT		16,000,000	16,000,000		2.B PL
609207-AY-1	MONDELEZ INTL SR NT		07/13/2021	GOLDMAN, SACHS & CO		14,527,950	15,000,000	70,313	2.B FE
61201#-AP-0	MONTANA-DAKOTA UTILITIES SR NT		09/15/2021	WELLS FARGO BANK, N.A.		10,000,000	10,000,000		2.A Z
615369-AV-7	MOODY'S CORPORATION SR NT		08/10/2021	BANK OF AMERICA NA		14,658,150	15,000,000		2.A FE
615369-AW-5	MOODY'S CORPORATION SR NT		08/10/2021	BANK OF AMERICA NA		4,933,300	5,000,000		2.A FE
61772T-CA-0	MORGAN STANLEY CAPITAL I TR 2021-L7 CL C		09/30/2021	MORGAN STANLEY CAPITAL SERVICES LLC		24,666,019	23,948,000	26,542	1.F FE
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		08/01/2021	INTEREST CAPITALIZATION		35,406	35,406		2.B FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		08/01/2021	INTEREST CAPITALIZATION		2,678	2,678		3.B FM
61747Y-EF-8	MORGAN STANLEY SUB		09/28/2021	MORGAN STANLEY CAPITAL SERVICES LLC		35,439,900	35,650,000	13,455	2.A FE
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		07/12/2021	CIBC WORLD MARKETS CORP		35,718,166	35,718,166		1.G PL
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A		09/17/2021	DEUTSCHE BANK SECURITIES INC		7,449,014	7,500,000		1.G FE
62878U-2E-1	NBN CO LTD SR NT 144A	D	09/28/2021	CITIGROUP SECURITIES INC		24,924,250	25,000,000		1.E FE
641062-AY-0	NESTLE HLDGS INC CO GUARNT 144A		09/07/2021	CREDIT SUISSE SECURITIES LLC		2,992,950	3,000,000		1.D FE
64132T-AL-7	NEUBERGER BERMAN CLO 2019-33A CL BR 144A	D	09/10/2021	CREDIT SUISSE SECURITIES LLC		700,000	700,000		1.C Z
65480C-AD-7	NISSAN MOTOR ACC CO SR NT 144A		09/13/2021	CITIGROUP SECURITIES INC		19,992,400	20,000,000		2.C FE
65559C-AE-1	NORDEA BANK ABP SR NT 144A	D	09/23/2021	BANK OF AMERICA NA		5,643,220	5,650,000		1.F FE
655664-AX-8	NORDSTROM INC SR NT SER WI		07/28/2021	EXCHANGE		5,100,000	5,100,000	35,842	3.A FE
661169-AA-0	NORTH MISSISSIPPI HEALTH NT		07/20/2021	J P MORGAN SECURITIES INC		14,000,000	14,000,000		1.E FE
G6655@-AD-8	NORTHERN GAS NETWORKS UNSECURED	B	09/23/2021	LLOYDS TSB BANK LONDON		55,316,000	55,316,000		2.A Z
62979*-AF-4	NSA OP LP SR NT SER F		07/26/2021	DIRECT PLACEMENT		50,000,000	50,000,000		2.B Z
649840-CT-0	NY STATE ELEC & GAS SR NT 144A		09/21/2021	CITIGROUP SECURITIES INC		2,993,550	3,000,000		1.G FE
67181@-AC-2	OAK STREET REAL ESTATE CAP NET LEASE		09/08/2021	DIRECT PLACEMENT		30,000,000	30,000,000		2.B Z
67097L-AH-9	OCP CLO LTD 2017-13A CL A1AR 144A	D	08/19/2021	CREDIT SUISSE SECURITIES LLC		1,000,000	1,000,000		1.A FE
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		09/15/2021	INTEREST CAPITALIZATION		6,151	6,151		2.A
PPE13W-3J-4	ONE RAIL AUSTRALIA FINANCE 2 PTY LTD SEC	D	09/29/2021	DIRECT PLACEMENT		24,394,568	24,394,568		4.B Z
68560E-AB-4	ORBIA ADVANCE CORP SAB CO GUARNT 144A	D	07/20/2021	GOLDMAN, SACHS & CO		5,075,000	5,000,000	28,351	2.C FE
69021*-AA-8	OVERLAKE 520 GRND LSE CTL		09/15/2021	INTEREST CAPITALIZATION		4,532	4,532		1.G Z
R7000#-AA-0	OYFJELLET WIND AS PROJECT ROCK SEC	B	09/14/2021	DIRECT PLACEMENT		41,352,500	41,352,500		2.C PL
69410*-AN-9	PACEWELL 3 LLC ABS SER 2018-1 CLASS A-10		09/29/2021	DIRECT PLACEMENT		5,000,000	5,000,000		1.E Z
69702H-AA-6	PALMER SQ LN FNDG LTD 2021-4A CL A1 144A	D	09/21/2021	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000		1.A Z
714046-AL-3	PERKINELMER INC SR NT		09/08/2021	GOLDMAN, SACHS & CO		1,399,132	1,400,000		2.B FE
720198-AF-7	PIEDMONT OPERATING PARTN CO GUARNT		09/13/2021	U.S. BANCORP		9,951,000	10,000,000		2.B FE
72132W-AJ-8	PIKES PEAK CLO 2019-4A CL AR 144A	D	07/09/2021	BANK OF AMERICA NA		10,000,000	10,000,000		1.A FE
69356A-AL-6	PPM CLO, LTD. 2020-4A CL AR 144A	D	09/29/2021	CREDIT SUISSE SECURITIES LLC		5,000,000	5,000,000		1.A Z
74101#-AB-5	PRESIDIO FINANCE, LLC CL-A2 ABS		07/29/2021	DIRECT PLACEMENT		20,000,000	20,000,000		2.B PL
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A		09/29/2021	AMHERST PIERPOINT SECURITIES LLC		24,980,469	25,000,000	62,500	1.B FE
744533-BM-1	PUBLIC SERVICE OKLAHOMA SR NT SER J		08/11/2021	CREDIT AGRICOLE		448,515	450,000		1.G FE
744542-D#-5	PUBLIC SVC CO NM SR NT SER B		07/14/2021	KEYBANC CAPITAL MARKETS		13,000,000	13,000,000		2.B Z
B7000#-AA-7	PURATOS GRP NV NT SER 20YR	B	07/01/2021	BNP PARIBAS SECURITIES CORP		36,525,000	36,525,000		2.A Z
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		07/01/2021	BANK OF AMERICA NA		7,413,143	7,382,000	17,942	1.B FE
75508X-AA-4	RAYONIER LP CO GUARNT		08/12/2021	BANK OF AMERICA NA		1,521,979	1,508,000	10,252	2.C FE
75513E-CL-3	RAYTHEON TECH CORP SR NT		08/04/2021	CITIGROUP SECURITIES INC		14,984,700	15,000,000		2.A FE
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		07/21/2021	U.S. BANCORP		4,802,400	5,000,000	31,111	2.C FE
12744#-AB-8	RHOADES INDUSTRIES 2021-B SUBI		08/02/2021	DIRECT PLACEMENT		7,500,000	7,500,000		1.F Z
78016E-ZU-4	ROYAL BANK OF CANADA SR NT	A	07/26/2021	ROYAL BANK OF CANADA		2,498,375	2,500,000		1.F FE
78081B-AH-6	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		5,201,679	5,250,000	26,775	2.C FE
78081B-AJ-2	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		19,699,454	20,000,000	148,750	2.C FE
78081B-AK-9	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		24,467,840	25,000,000	233,750	2.C FE
78574M-AA-1	SABRA HEALTH CARE LP CO GUARNT		09/21/2021	WELLS FARGO BANK, N.A.		1,632,510	1,650,000		2.C FE
797440-CA-0	SAN DIEGO G & E 1ST MTG SER WWW		08/09/2021	MIZUHO SECURITIES USA INC		24,842,000	25,000,000		1.F FE
80287E-AD-7	SANTANDER DRIVE AUTO REC 2021-3 CL B		07/14/2021	BARCLAYS CAPITAL INC		999,820	1,000,000		1.C FE
80287E-AE-5	SANTANDER DRIVE AUTO RECV 2021-3 CL C		08/27/2021	CANTOR FITZGERALD & COMPANY		400,875	400,000	169	1.F FE
81211K-AZ-3	SEALED AIR CORP SR SEC 144A		09/15/2021	CITIGROUP GLOBAL MKT INC		2,550,000	2,550,000		2.C FE
Y7563*-AB-3	SEASPAN HOLDCO III LTD SEC SER B	D	08/12/2021	WELLS FARGO BANK, N.A.		4,000,000	4,000,000		2.C Z

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81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A		07/26/2021	BARCLAYS CAPITAL INC		20,000,000	20,000,000		2.C FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		08/12/2021	CREDIT SUISSE SECURITIES LLC		9,995,189	10,000,000		1.F FE
832248-BD-9	SMITHFIELD FOODS INC SR NT 144A		09/08/2021	BARCLAYS CAPITAL INC		19,736,200	20,000,000		2.C FE
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A		07/29/2021	BARCLAYS CAPITAL INC		15,000,000	15,000,000		2.B FE
83609G-BN-4	SOUND POINT CLO LTD 2015-2A CL ARRR 144A	D	09/08/2021	J P MORGAN SECURITIES INC		5,250,000	5,250,000	12,893	1.A FE
842400-HH-9	SOUTHERN CAL EDISON 1ST MTG SER J		08/05/2021	J P MORGAN SECURITIES INC		2,100,000	2,100,000		1.G FE
8426EP-AE-8	SOUTHERN CO GAS CAP CO GUARNT SER 21A		09/07/2021	BANK OF AMERICA NA		9,911,400	10,000,000		2.A FE
85238@-AA-1	STADCO LA, LLC		08/05/2021	JP MORGAN SECURITIES LLC		40,000,000	40,000,000		2.C PL
85253#-AJ-0	STAG INDUSTRIAL OPER PART LP SR NT SER A		09/28/2021	U.S. BANCORP		21,000,000	21,000,000		2.C Z
85253#-AK-7	STAG INDUSTRIAL OPER PART LP SR NT SER B		09/28/2021	U.S. BANCORP		5,000,000	5,000,000		2.C Z
85855C-AA-8	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	BNP PARIBAS SECURITIES CORP		12,400,000	12,400,000		2.C FE
85855C-AB-6	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	VARIOUS		16,000,000	16,000,000		2.C FE
86562M-CG-3	SUMITOMO MITSUI FINL GRP SR NT	D	09/13/2021	NIKKO SECURITIES CO INTL INC, THE		1,750,000	1,750,000		1.G FE
86562M-CK-4	SUMITOMO MITSUI FINL GRP SUB	D	09/13/2021	SMBC NIKKO		15,000,000	15,000,000		2.A FE
86563V-AW-9	SUMITOMO MITSUI TR BK LT SR NT 144A	D	09/08/2021	GOLDMAN, SACHS & CO		1,399,258	1,400,000		1.F FE
86772H-AA-5	SUNRUN CALLISTO ISS 2021-2A CL A 144A		09/22/2021	DEUTSCHE BANK SECURITIES INC		10,995,766	11,000,000		1.G FE
86803U-AD-3	SUNTORY HLDGS LTD SR NT 144A	D	09/10/2021	VARIOUS		519,592	500,000	4,538	2.B FE
87162W-AC-4	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP GLOBAL MKT INC		799,440	800,000		2.C FE
87162W-AE-0	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP GLOBAL MKT INC		4,186,014	4,200,000		2.C FE
87162W-AG-5	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP SECURITIES INC		10,000,000	10,000,000		2.C FE
87162W-AJ-9	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP SECURITIES INC		29,822,400	30,000,000		2.C FE
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A		08/11/2021	BARCLAYS CAPITAL INC		18,000,000	18,000,000		2.B FE
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A		09/29/2021	WELLS FARGO BANK, N.A.		7,512,066	7,525,000	17,084	2.B FE
875484-AL-1	TANGER PROPERTIES LP SR NT		08/05/2021	WELLS FARGO BANK, N.A.		394,208	400,000		2.C FE
879360-AE-5	TELEDYNE TECHNOLOGIES INC SR NT		07/12/2021	CITIGROUP SECURITIES INC		10,366,900	10,000,000	85,556	2.C FE
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		08/03/2021	WELLS FARGO BANK, N.A.		17,996,895	18,000,000		1.F FE
883556-CM-2	THERMO FISHER SCIENTIFIC SR NT		08/09/2021	BARCLAYS CAPITAL INC		6,965,560	7,000,000		2.A FE
89114T-ZJ-4	TORONTO-DOMINION SR NT MTN DTD 09/10/21	A	09/07/2021	TORONTO DOMINION		2,987,850	3,000,000		1.E FE
89680Y-AD-7	TRITON INTL LTD SR SEC 144A	D	07/28/2021	BANK OF AMERICA NA		1,199,148	1,200,000		2.C FE
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	09/20/2021	DIRECT PLACEMENT		1,009,504	1,009,504		4.C PL
902613-AH-1	UBS GRP AG SR NT 144A	D	08/03/2021	UBS SECURITIES LLC		2,500,000	2,500,000		1.G FE
907818-FW-3	UNION PACIFIC CORP SR NT		09/07/2021	BARCLAYS CAPITAL INC		6,998,600	7,000,000		1.G FE
913903-AX-8	UNIVERSAL HEALTH SVCS SR SEC 144A		08/10/2021	J P MORGAN SECURITIES INC		998,750	1,000,000		2.C FE
913903-AY-6	UNIVERSAL HEALTH SVCS SR SEC 144A		08/10/2021	J P MORGAN SECURITIES INC		19,948,000	20,000,000		2.C FE
92277G-AW-7	VENTAS REALTY LP CO GUARNT		08/11/2021	J P MORGAN SECURITIES INC		1,845,264	1,850,000		2.A FE
92343V-GL-2	VERIZON COMMS SR NT		09/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,745,765	1,750,000		2.A FE
92343V-GM-0	VERIZON COMMS SR NT 144A		09/20/2021	EXCHANGE		703,691	798,000		2.A FE
928563-AG-0	VMWARE INC SR NT		07/20/2021	BANK OF AMERICA NA		998,950	1,000,000		2.C FE
928563-AK-1	VMWARE INC SR NT		07/20/2021	J P MORGAN SECURITIES INC		2,238,323	2,250,000		2.C FE
931142-EU-3	WALMART INC SR NT		09/08/2021	MIZUHO SECURITIES USA INC		2,000,000	2,000,000		1.C FE
254687-FX-9	WALT DISNEY CO/THE CO GUARNT		07/07/2021	U.S. BANCORP		2,544,552	2,400,000	31,093	2.A FE
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		09/25/2021	INTEREST CAPITALIZATION		26,268	26,268		2.B FM
95003D-CB-2	WELLS FARGO COMMERCIAL MTG 2021-C60 CL C		07/16/2021	WELLS FARGO BANK, N.A.		7,499,985	7,500,000	15,972	1.G FE
960413-AX-0	WESTLAKE CHEMICAL CORP SR NT		08/05/2021	DEUTSCHE BANK SECURITIES INC		199,706	200,000		2.B FE
960413-AY-8	WESTLAKE CHEMICAL CORP SR NT		08/06/2021	DEUTSCHE BANK SECURITIES INC		4,881,260	5,000,000		2.B FE
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A		09/21/2021	MORGAN STANLEY CAPITAL SERVICES LLC		30,164,064	30,000,000	47,917	1.B FE
98462Y-AE-0	YAMANA GOLD INC SR NT 144A	A	09/27/2021	VARIOUS		34,079,514	34,209,000	47,151	2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,862,803,775	2,868,811,829	2,897,296	XXX
89533A-AC-0	TRESTLES CLO LTD 2021-4A CL SUB 144A	D	07/12/2021	CREDIT SUISSE SECURITIES LLC		36,467,309	40,200,000		5.B GI
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						36,467,309	40,200,000		XXX
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		08/04/2021	MORGAN STANLEY CAPITAL SERVICES LLC		388,878	388,878		3.B FE
00117@-AB-4	AFC-DELL HOLDING CORP DDTL		09/01/2021	DIRECT PLACEMENT		900,545	900,545		3.B PL
03952H-AD-6	ARCHES BUYER INC TL		08/13/2021	CREDIT SUISSE SECURITIES LLC		1,481,250	1,500,000		4.B FE
04010#-AB-2	ARGANO LLC MML		08/06/2021	DIRECT PLACEMENT		1,302,421	1,302,421		3.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05350N-AL-8	AVANTOR INC TL B5		08/17/2021	BANK OF AMERICA NA		2,975,000	2,975,000		3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	07/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,500,000	1,500,000		2.C FE
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		08/25/2021	VARIOUS		72,958	74,069		2.A PL
BLA075-ZJ-4	BOARDWALK BUYER LLC MML		09/28/2021	DIRECT PLACEMENT		9,900,000	10,000,000		4.B Z
10170*-AB-9	BOUNTEOUS INC DDTL		09/22/2021	DIRECT PLACEMENT		769,500	777,273		2.B PL
10170*-AA-1	BOUNTEOUS INC MML		08/02/2021	DIRECT PLACEMENT		1,957,500	1,977,273		2.B PL
P2121Y-AN-8	CARNIVAL CORP TL B		09/23/2021	J P MORGAN SECURITIES INC		997,500	1,000,000		3.C FE
21870F-BA-6	CORELOGIC INC TL B		08/25/2021	J P MORGAN SECURITIES INC		498,750	500,000		4.A FE
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B		09/29/2021	J P MORGAN SECURITIES INC		1,488,750	1,500,000		3.C FE
12746@-AB-8	CVI PARENT INC MML		08/12/2021	DIRECT PLACEMENT		2,304,469	2,327,747		3.A PL
23345N-AB-1	DT MIDSTREAM INC TL B		07/30/2021	BARCLAYS CAPITAL INC		248,750	250,000		2.C FE
29273P-AE-3	ENDO PARENT LLC DDTL		07/01/2021	EXCHANGE		7,028	7,028		3.C PL
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML		07/30/2021	DIRECT PLACEMENT		8,629,565	8,716,733		2.B PL
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML		09/01/2021	DIRECT PLACEMENT		3,122,424	3,153,963		3.B PL
365556-AW-9	GARDNER DENVER INC TL		07/30/2021	CITIGROUP GLOBAL MKT INC		2,503,125	2,500,000		3.B FE
BLA076-BT-6	GENESEE SCIENTIFIC LLC MML		09/30/2021	DIRECT PLACEMENT		4,739,255	4,787,191		4.B Z
37244#-AA-2	GENSERVE LLC MML		08/12/2021	DIRECT PLACEMENT		1,636,364	1,652,893		3.A PL
P4717#-AA-3	GLOBAL BANK CORP TL B	D	09/21/2021	CREDIT SUISSE SECURITIES LLC		17,187,500	17,187,500		2.A Z
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		07/07/2021	CREDIT SUISSE SECURITIES LLC		5,000,000	5,000,000		3.C FE
43162T-AT-7	HILLMAN GRP INC CO ASSETS FRN DD	C	07/21/2021	JEFFERIES LLC		91,139	91,139		4.A FE
43162T-AR-1	HILLMAN GRP INC TL B1	C	07/21/2021	JEFFERIES LLC		351,440	352,321		4.A FE
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	07/28/2021	VARIOUS		3,189,676	3,195,171		3.A FE
L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2	D	07/28/2021	VARIOUS		794,710	796,079		3.A Z
45070B-AG-0	ITT HLDGS LLC TL		08/11/2021	JEFFERIES LLC		3,110,212	3,118,007		3.B FE
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL		07/30/2021	BANK OF AMERICA NA		4,521,250	5,000,000		3.B FE
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		07/23/2021	DIRECT PLACEMENT		110,632	110,632		3.C PL
50024P-AA-9	KOHLBERG INVESTORS IX LP		09/24/2021	DIRECT PLACEMENT		46,815,970	46,815,970		2.A PL
BLA072-XA-2	LONG TERM CARE GRP MML		09/08/2021	DIRECT PLACEMENT		5,257,568	5,310,674		4.B Z
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL		09/16/2021	DIRECT PLACEMENT		2,028,269	2,038,462		3.A PL
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML		08/20/2021	DIRECT PLACEMENT		7,194,965	7,267,641		4.B Z
59921P-AB-2	MILEAGE PLUS HLDGS TL B		07/14/2021	CREDIT SUISSE SECURITIES LLC		1,334,375	1,250,000		2.C FE
55377K-AB-0	MTN INFRASTRUCTURE TOPCO TL B		07/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,001,250	2,000,000		4.B FE
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		08/13/2021	DIRECT PLACEMENT		35,561,072	35,549,359		2.A PL
74345H-AB-7	PROOFPOINT INC TL B		09/14/2021	GOLDMAN, SACHS & CO		497,500	500,000		4.B FE
80864F-AC-7	SCIENS BUILDING SOLUTIONS LLC DDTL		09/10/2021	DIRECT PLACEMENT		1,185,402	1,192,857		3.A PL
BLA076-AD-2	SEKO GLOBAL LOGISTICS NETWORK MML		09/30/2021	DIRECT PLACEMENT		9,900,000	10,000,000		4.B Z
78484*-AA-9	SPI LLC MML		07/21/2021	DIRECT PLACEMENT		366,216	364,915		2.C PL
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	07/28/2021	DEUTSCHE BANK SECURITIES INC		3,043,235	3,050,862		2.C FE
88023H-AE-0	TEMPO ACQUISITION LLC TL B		09/03/2021	BANK OF AMERICA NA		1,995,000	2,000,000		3.C FE
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		09/23/2021	VARIOUS		4,000,000	4,000,000		3.C FE
12758X-AD-8	THE CADMUS GRP MML		09/14/2021	DIRECT PLACEMENT		6,600,000	6,666,667		4.B Z
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		07/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,202,779	2,219,425		3.B FE
89388H-AE-7	TRANSPORTATION INSIGHT INCRMNTL DDTL		07/15/2021	DIRECT PLACEMENT		2,575,320	2,575,320		3.B PL
92276A-AJ-0	VENSURE EMPLOYER SVCS DDTL TERM B		08/16/2021	DIRECT PLACEMENT		1,855,439	1,855,439		2.A PL
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		08/16/2021	EXCHANGE		1,855,439	1,855,439		2.A PL
96244U-AF-4	WHATABRANDS LLC TL B		08/04/2021	MORGAN STANLEY CAPITAL SERVICES LLC		248,750	250,000		4.B FE
96667F-AB-4	WHITSONS HOLDING GRP MML		08/27/2021	DIRECT PLACEMENT		6,341,209	6,421,478		2.C PL
03769D-AA-4	APIS GROWTH FUND II LP TL A1	D	07/01/2021	TRADE ADJUSTMENT		(10,535,031)			1.E Z
03769D-AB-2	APIS GROWTH FUND II LP TL B1	D	07/01/2021	TRADE ADJUSTMENT		(5,169,807)			1.E Z
03769D-AC-0	APIS GROWTH FUND II LP TL C1	D	07/01/2021	TRADE ADJUSTMENT		(10,582,716)			1.E Z
03783W-AC-0	APPIAN NATURAL RES FUND TL I	D	07/01/2021	TRADE ADJUSTMENT		(2,904,000)			1.E Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						195,448,794	225,826,368		XXX
8399997. Total - Bonds - Part 3						3,169,934,897	3,210,438,197	2,900,298	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
8399999. Total - Bonds						3,169,934,897	3,210,438,197	2,900,298	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		07/01/2021	EXCHANGE	985.000	98,500			
313786-2#-1	FHLB TOPEKA CLASS B		09/30/2021	EXCHANGE/VARIOUS	1,982.180	198,218			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						296,718	XXX		XXX
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		09/30/2021	DIVIDEND REINVESTMENT	3,307.140	32,752			
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		09/30/2021	DIVIDEND REINVESTMENT	3,303.940	32,720			
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						65,472	XXX		XXX
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME CLASS D		09/30/2021	DIVIDEND REINVESTMENT	2,053.830	20,703			
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		09/30/2021	DIVIDEND REINVESTMENT	2,053.210	20,696			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						41,399	XXX		XXX
9799997. Total - Common Stocks - Part 3						403,588	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						403,588	XXX		XXX
9899999. Total - Preferred and Common Stocks						403,588	XXX		XXX
9999999 - Totals						3,170,338,485	XXX	2,900,298	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		09/01/2021	SCHEDULED REDEMPTION		753,624	753,624	700,685	729,954		23,670		23,670		753,624				27,105	10/01/2035	1.A
38374E-HT-7	GNMA SER 2003-105 CL Z		09/01/2021	SCHEDULED REDEMPTION		511,605	511,605	425,184	468,937		42,668		42,668		511,605				16,315	11/01/2033	1.A
38374E-G9-2	GNMA SER 2003-113 CL ZA		09/01/2021	SCHEDULED REDEMPTION		878,634	878,634	744,244	800,668		77,966		77,966		878,634				28,522	12/01/2033	1.A
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		09/20/2021	SCHEDULED REDEMPTION		3,405,878	3,405,878	3,395,234	3,397,632		8,246		8,246		3,405,878				12,477	09/20/2049	1.A
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		09/20/2021	SCHEDULED REDEMPTION		3,978,144	3,978,144	3,961,983	3,964,008		14,136		14,136		3,978,144				15,823	09/20/2049	1.A
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		09/20/2021	SCHEDULED REDEMPTION		1,810,405	1,810,405	1,803,050	1,803,965		6,439		6,439		1,810,405				7,392	09/20/2049	1.A
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		09/20/2021	SCHEDULED REDEMPTION		3,588,078	3,588,078	3,583,593	3,585,486		2,592		2,592		3,588,078				14,478	11/20/2049	1.A
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		09/20/2021	SCHEDULED REDEMPTION		4,456,519	4,456,519	4,451,644	4,454,106		2,412		2,412		4,456,519				17,843	11/20/2049	1.A
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		09/20/2021	SCHEDULED REDEMPTION		3,512,676	3,512,676	3,508,285	3,510,825		1,851		1,851		3,512,676				14,105	11/20/2049	1.A
83162C-RR-6	SBAP 2008-20C CL 1		09/01/2021	SCHEDULED REDEMPTION		481,582	481,582	481,582	481,582						481,582				26,439	03/01/2028	1.A
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		09/01/2021	SCHEDULED REDEMPTION		49,066	49,066	46,654	48,608		457		457		49,066				2,307	06/01/2024	1.A
0599999. Subtotal - Bonds - U.S. Governments						23,426,210	23,426,210	23,102,138	23,245,772		180,438		180,438		23,426,210				182,806	XXX	XXX
302154-BA-6	EXPORT-IMPORT BK KOREA SR NT	D	09/15/2021	MATURED		5,000,000	5,000,000	4,972,800	4,997,669		2,331		2,331		5,000,000				218,750	09/15/2021	1.C FE
1099999. Subtotal - Bonds - All Other Governments						5,000,000	5,000,000	4,972,800	4,997,669		2,331		2,331		5,000,000				218,750	XXX	XXX
419792-ZF-6	HAWAII ST		09/01/2021	TRANSFER TO SA		4,333,162	4,310,000	4,334,826	4,334,717		(1,555)		(1,555)		4,333,162				104,044	08/01/2040	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,333,162	4,310,000	4,334,826	4,334,717		(1,555)		(1,555)		4,333,162				104,044	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		09/15/2021	SCHEDULED REDEMPTION		40,935	40,935	40,935	40,935						40,935				1,198	08/15/2039	1.D
89917*-AA-3	TULARE COUNTY II CTL PTC		09/25/2021	SCHEDULED REDEMPTION		1,014	1,014	1,024	1,024		(10)		(10)		1,014				25	08/25/2045	1.D
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						41,949	41,949	41,959	41,959		(10)		(10)		41,949				1,223	XXX	XXX
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S		09/01/2021	TRANSFER TO SA		11,250,000	11,250,000	11,250,000	11,250,000						11,250,000				227,992	12/01/2035	1.C FE
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		09/01/2021	SCHEDULED REDEMPTION		483,392	483,392	411,639	455,384		28,008		28,008		483,392				15,832	05/01/2034	1.A
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		09/01/2021	SCHEDULED REDEMPTION		408,899	408,899	342,110	377,353		31,545		31,545		408,899				13,156	05/01/2034	1.A
31393G-V3-5	FHLMC 2533- CL Z		09/01/2021	SCHEDULED REDEMPTION		146,873	146,873	140,865	143,401		3,473		3,473		146,873				5,812	12/01/2032	1.A
31394R-TP-4	FHLMC 2766 CL ZD		09/01/2021	SCHEDULED REDEMPTION		276,084	276,084	248,927	264,159		11,925		11,925		276,084				10,058	03/01/2034	1.A
31395H-RC-6	FHLMC 2870 CL VZ		09/01/2021	SCHEDULED REDEMPTION		1,082,755	1,082,755	1,004,171	1,049,092		33,663		33,663		1,082,755				39,108	10/01/2034	1.A
3137FP-WL-5	FHLMC 4931- CL FJ		09/25/2021	SCHEDULED REDEMPTION		4,968,422	4,968,422	4,952,120	4,954,681		13,742		13,742		4,968,422				19,784	11/25/2049	1.A
3137FQ-HH-9	FHLMC 4936- CL EF		09/25/2021	SCHEDULED REDEMPTION		3,043,195	3,043,195	3,034,636	3,035,730		7,466		7,466		3,043,195				13,304	12/25/2049	1.A
3137FQ-JW-4	FHLMC 4936- CL FL		09/25/2021	SCHEDULED REDEMPTION		3,153,308	3,153,308	3,144,439	3,145,807		7,501		7,501		3,153,308				13,791	12/25/2049	1.A
3137FR-2N-0	FHLMC 4954- CL LB		09/01/2021	SCHEDULED REDEMPTION		1,675,871	1,675,871	1,689,226	1,687,531		(11,660)		(11,660)		1,675,871				30,202	02/01/2050	1.A
3137FW-DY-3	FHLMC 5009- CL MB		09/01/2021	VARIOUS		28,338,679	28,353,783	28,779,090	28,781,138		(73,279)		(73,279)		28,707,859		(369,181)	(369,181)	247,815	08/01/2047	1.A
3137F9-WS-6	FHLMC 5070- CL DP		09/01/2021	VARIOUS		27,001,952	27,592,939	27,576,771			2,777		2,777		27,579,548		(577,596)	(577,596)	170,041	08/01/2050	1.A
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		09/01/2021	SCHEDULED REDEMPTION		1,292,175	1,292,175	1,361,427	1,354,532		(62,357)		(62,357)		1,292,175				32,256	04/01/2046	1.A
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		09/01/2021	VARIOUS		32,270,351	31,899,107	32,766,561	32,723,282		(203,355)		(203,355)		32,519,928		(249,577)	(249,577)	344,200	09/01/2035	1.A
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		09/15/2021	SCHEDULED REDEMPTION		50	50	50	50						50				0	04/15/2022	1.A
31394P-PA-5	FHLMC SER 2755 CL ZM		09/01/2021	SCHEDULED REDEMPTION		133,449	133,449	124,129	129,269		4,180		4,180		133,449				4,831	02/01/2034	1.A
31397B-SF-9	FHLMC SER 3227 CL PT		09/01/2021	SCHEDULED REDEMPTION		344,338	344,338	331,533	339,992		4,346		4,346		344,338				13,751	10/01/2036	1.A
31396G-BS-9	FHLMC SERIES 3087 CL NZ		09/01/2021	SCHEDULED REDEMPTION		150,230	150,230	120,335	136,468		13,762		13,762		150,230				4,950	12/01/2035	1.A
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		09/01/2021	SCHEDULED REDEMPTION		11,847	11,847	9,901	10,773		1,074		1,074		11,847				572	06/01/2030	1.A
31393E-N8-8	FNMA 2003-86 CL ZJ		09/01/2021	SCHEDULED REDEMPTION		305,910	305,910	290,935	299,743		6,168		6,168		305,910				12,398	09/01/2033	1.A
31394C-JW-3	FNMA 2005-12 CL CZ		09/01/2021	SCHEDULED REDEMPTION		202,663	202,663	193,040	198,758		3,905		3,905		202,663				7,325	03/01/2035	1.A
31394C-6F-4	FNMA 2005-30 CL Z		09/01/2021	SCHEDULED REDEMPTION		116,122	116,122	106,523	111,721		4,400		4,400		116,122				4,177	04/01/2035	1.A
31394C-U5-9	FNMA 2005-34 CL PE		09/01/2021	SCHEDULED REDEMPTION		88,815	88,815	86,473	87,913		902		902		88,815				3,594	04/01/2035	1.A
31394D-QR-4	FNMA 2005-40 CL Z		09/01/2021	SCHEDULED REDEMPTION		374,780	374,780	321,703	353,979		20,801		20,801		374,780				12,230	05/01/2035	1.A
31394V-N5-5	FNMA 2006-13 CL ZA		09/01/2021	SCHEDULED REDEMPTION		240,454	240,454	227,478	234,322		6,132		6,132		240,454				9,484	03/01/2036	1.A
31396K-3E-0	FNMA 2006-84 CL YP		09/01/2021	SCHEDULED REDEMPTION		362,999	362,999	349,145	358,309		4,690		4,690		362,999				14,309	09/01/2036	1.A
3136B4-SB-5	FNMA 2019-24 CL FA		09/25/2021	SCHEDULED REDEMPTION		1,849,535	1,849,535	1,843,177	1,844,283		5,252		5,252		1,849,535				7,315	05/25/2049	1.A
3136B4-WA-2	FNMA 2019-26 CL FG		09/25/2021	SCHEDULED REDEMPTION		2,536,854	2,536,854	2,532,890	2,534,119		2,735		2,735		2,536,854				9,941	06/25/2049	1.A
3136B5-AM-7	FNMA 2019-30 CL FA		09/25/2021	SCHEDULED REDEMPTION		2,298,808	2,298,808	2,297,371	2,297,638		1,170		1,170		2,298,808				9,244	07/25/2049	1.A
3136B4-5C-8	FNMA 2019-33 CL FB		09/25/2021	SCHEDULED REDEMPTION		2,602,215	2,602,215	2,600,589	2,600,928		1,287		1,287		2,602,215				10,449	07/25/2049	1.A
3136B5-GH-2	FNMA 2019-35 CL FB		09/25/2021	SCHEDULED REDEMPTION		583,931	583,931	583,201	583,360		571		571		583,931				2,362	07/25/2049	1.A
3136B5-GL-3	FNMA 2019-35 CL FE		09/25/2021	SCHEDULED REDEMPTION		2,620,958	2,620,958	2,608,673	2,610,748		10,211		10,211		2,620,958				8,666	07/25/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136B6-WD-1	FNMA 2019-60 CL F		09/25/2021	SCHEDULED REDEMPTION		1,786,353	1,786,353	1,779,096	1,780,051		6,302		6,302		1,786,353				7,193	10/25/2049	1.A
3136B7-PZ-8	FNMA 2019-73 CL FD		09/25/2021	SCHEDULED REDEMPTION		1,041,725	1,041,725	1,037,493	1,038,063		3,662		3,662		1,041,725				4,189	12/25/2049	1.A
3136BB-GY-2	FNMA 2020-54 CL PC		09/01/2021	VARIOUS		28,888,917	28,722,884	29,331,002	29,282,695		(116,917)		(116,917)		29,165,777		(276,861)	(276,861)	301,293	08/01/2050	1.A
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		09/01/2021	SCHEDULED REDEMPTION		4,433	4,433	4,394	4,404		29		29		4,433				193	12/01/2028	1.A
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		09/01/2021	SCHEDULED REDEMPTION		241	241	244	243		(2)		(2)		241				11	12/01/2028	1.A
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		09/01/2021	SCHEDULED REDEMPTION		409,208	409,208	423,978	426,826		(17,618)		(17,618)		409,208				11,765	11/01/2047	1.A
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		09/01/2021	SCHEDULED REDEMPTION		1,345,329	1,345,329	1,394,938	1,402,980		(57,651)		(57,651)		1,345,329				38,701	01/01/2048	1.A
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		09/01/2021	SCHEDULED REDEMPTION		1,116	1,116	988	1,111		6		6		1,116				49	10/01/2021	1.A
31393Y-WN-1	FNMA SER 2004-45 CL Z		09/01/2021	SCHEDULED REDEMPTION		751,653	751,653	595,741	681,959		69,694		69,694		751,653				24,098	06/01/2034	1.A
31394A-M3-7	FNMA SER 2004-67 CL ZA		09/01/2021	SCHEDULED REDEMPTION		517,667	517,667	433,400	482,939		34,728		34,728		517,667				16,753	09/01/2034	1.A
31394A-R6-5	FNMA SER 2004-74 CL ZB		09/01/2021	SCHEDULED REDEMPTION		237,653	237,653	200,891	221,234		16,419		16,419		237,653				7,733	10/01/2034	1.A
31394B-HW-7	FNMA SER 2004-83 CL ZB		09/01/2021	SCHEDULED REDEMPTION		245,559	245,559	206,444	229,246		16,312		16,312		245,559				7,919	11/01/2034	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		09/01/2021	SCHEDULED REDEMPTION		622,028	622,028	559,906	596,206		25,821		25,821		622,028				22,902	12/01/2033	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		09/01/2021	SCHEDULED REDEMPTION		500,010	500,010	431,863	474,762		25,248		25,248		500,010				15,999	11/01/2033	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		09/01/2021	SCHEDULED REDEMPTION		432,212	432,212	359,997	403,109		29,104		29,104		432,212				14,017	04/01/2034	1.A
46670#-AA-6	JLL SECURITIES CTL SEC SER 2020-50		09/15/2021	SCHEDULED REDEMPTION		77,743	77,743	78,909	78,903		(1,161)		(1,161)		77,743				1,902	11/15/2040	1.A
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		09/15/2021	SCHEDULED REDEMPTION		455,522	455,522	466,072	457,883		(2,361)		(2,361)		455,522				39,995	03/15/2026	1.E
797661-ZW-8	SAN FRANCISCO CA BAY AREA RAPI		09/01/2021	TRANSFER TO SA		4,662,259	5,000,000	4,653,350	4,655,660		6,599		6,599		4,662,259				101,111	08/01/2046	1.C FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		08/15/2021	SCHEDULED REDEMPTION		313,403	313,403	313,403	313,403						313,403				12,053	08/15/2033	1.C FE
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN		09/01/2021	CALLED @ 100.000		445,000	445,000	448,413	447,851		(180)		(180)		447,671		(2,671)	(2,671)	18,600	07/01/2044	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						172,953,944	173,360,500	174,049,650	146,933,990		(80,933)		(80,933)		174,429,828		(1,475,885)	(1,475,885)	1,965,428	XXX	XXX
53948K-AA-7	2020-2GF CL A 144A	C	09/20/2021	SCHEDULED REDEMPTION		158,054	158,054	157,987	157,988		66		66		158,054				3,144	07/20/2047	1.F FE
817826-AA-8	7-ELEVEN INC SR NT 144A		09/24/2021	BANK OF AMERICA NA		500,130	500,000	499,585			130		130		499,715		415	415	1,970	02/10/2023	2.B FE
817826-AE-0	7-ELEVEN INC SR NT 144A		07/12/2021	VARIOUS		14,528,310	15,000,000	14,355,900			1,549		1,549		14,357,449		170,861	170,861	112,750	02/10/2031	2.B FE
817826-AF-7	7-ELEVEN INC SR NT 144A		07/14/2021	GOLDMAN, SACHS & CO		5,618,640	6,000,000	5,591,760			639	343,887	(343,248)		5,592,399		26,241	26,241	65,000	02/10/2041	2.B FE
817826-AG-5	7-ELEVEN INC SR NT 144A		07/16/2021	VARIOUS		4,764,200	5,000,000	4,668,400			328		328		4,668,728		95,472	95,472	61,600	02/10/2051	2.B FE
00287Y-CR-8	ABBVIE INC SR NT		09/16/2021	CALLED @ 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				263,472	12/15/2021	2.B FE
00507V-AP-4	ACTIVISION BLIZZARD SR NT		08/11/2021	U.S. BANCORP		1,406,520	1,500,000	1,398,120	1,494,420		(95,051)		(95,051)		1,399,369		7,151	7,151	8,325	09/15/2030	2.A FE
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		09/01/2021	SCHEDULED REDEMPTION		75,828	75,828	57,754	74,908		921		921		75,828				1,781	05/01/2036	5.B FM
00101J-AF-3	ADT CORP SR NT		08/28/2021	CALLED @ 102.750		5,137,500	5,000,000	4,989,015	4,997,910		881		881		4,998,791		1,209	1,209	333,403	07/15/2022	3.C FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		09/22/2021	SCHEDULED REDEMPTION		345,352	345,352	345,352	345,352						345,352				19,858	03/22/2035	3.A FE
00130H-CD-5	AES CORP/THE SR NT 144A		08/19/2021	EXCHANGE		1,149,452	1,150,000	1,149,368	1,149,376		76		76		1,149,452				11,201	01/15/2026	2.C FE
00111@-AA-2	AES HAWAII INC SR SEC NT		09/30/2021	SCHEDULED REDEMPTION		681,450	681,450	681,450	681,450						681,450				46,816	06/30/2022	5.C
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		09/01/2021	SCHEDULED REDEMPTION		537,523	537,523	545,502	543,146		(5,623)		(5,623)		537,523				13,306	03/01/2045	1.A FM
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		370,537	370,537	379,800	376,836		(6,299)		(6,299)		370,537				9,558	04/01/2045	1.A FM
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		1,089,697	1,089,697	1,090,781	1,090,323		(626)		(626)		1,089,697				28,466	06/01/2045	1.A FM
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		600,049	600,049	605,768	604,004		(3,955)		(3,955)		600,049				15,308	07/01/2045	1.A FM
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		699,837	699,837	713,166	710,710		(10,873)		(10,873)		699,837				17,864	03/01/2046	1.A FM
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		717,883	717,883	727,574	725,054		(7,171)		(7,171)		717,883				18,187	05/01/2037	1.A FM
00138C-AM-0	AIG GLBL FUNDING SEC 144A		09/27/2021	CREDIT AGRICOLE		252,025	250,000	249,808	249,838		48		48		249,886		2,139	2,139	2,456	07/07/2023	1.F FE
00912X-BE-3	AIR LEASE CORP SR NT SER 3Y		07/27/2021	J P MORGAN SEC INC		760,583	750,000	771,713			(11,686)		(11,686)		760,027		556	556	14,146	01/15/2022	2.B FE
00928Q-AU-5	AIRCASTLE LTD SR NT 144A		08/12/2021	CREDIT SUISSE SEC LLC		304,914	300,000	295,629			314		314		295,943		8,971	8,971	4,750	01/26/2028	2.C FE
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		09/30/2021	SCHEDULED REDEMPTION		371,684	371,684	371,684	371,684						371,684				17,358	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		09/30/2021	SCHEDULED REDEMPTION		51,251	51,251	51,251	51,251						51,251				1,795	06/30/2033	2.C PL
02007M-AF-7	ALLY AUTO RECEIVABLES TR 2018-1 CL A4		09/15/2021	SCHEDULED REDEMPTION		123,488	123,488	124,723			(1,235)		(1,235)		123,488				1,990	02/15/2023	1.A FE
02209S-BL-6	ALTRIA GRP INC CO GUARNT		07/14/2021	BARCLAYS CAPITAL INC		9,736,700	10,000,000	9,675,700			1,092		1,092		9,676,792		59,908	59,908	110,250	02/04/2032	2.B FE
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		09/30/2021	SCHEDULED REDEMPTION		48,512	48,512	48,512	48,512						48,512				1,435	06/30/2039	1.E
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		09/30/2021	SCHEDULED REDEMPTION		52,183	52,183	52,183	52,183						52,183				1,722	08/31/2039	1.E
74351@-AA-6	AMAZON OAK CREEK PTC CTL		09/10/2021	SCHEDULED REDEMPTION		300,450	300,450	300,450	300,450						300,450				8,835	07/10/2040	1.D
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		09/01/2021	SCHEDULED REDEMPTION		92,389	92,389	88,705	91,737		651		651		92,389				1,155	09/01/2045	1.A FM
02666T-AC-1	AMERICAN HOMES 4 RENT SR NT		07/30/2021	SUNTRUST CPTL MKTS		658,918	650,000	640,335			59		59		640,394		18,524	18,524	1,072	07/15/2031	2.C FE
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		09/01/2021	SCHEDULED REDEMPTION		22,143	22,143	22,142	22,143		0		0		22,143				607	10/01/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		09/01/2021	SCHEDULED REDEMPTION		38,664	38,664	38,661	38,663		1		1		38,664				1,019	12/01/2036	1.A FE
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		09/01/2021	SCHEDULED REDEMPTION		9,690	9,690	9,690	9,690		0		0		9,690				244	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		09/01/2021	SCHEDULED REDEMPTION		15,941	15,941	15,940	15,941		0		0		15,941				427	10/01/2045	1.A FE
026874-CU-9	AMERICAN INTL GRP SR NT		09/07/2021	CALLED @ 103.156		5,157,800	5,000,000	4,953,850	4,992,017		3,787		3,787		4,995,804		4,196	4,196	344,675	06/01/2022	2.B FE
026874-DQ-7	AMERICAN INTL GRP SR NT		09/08/2021	WELLS FARGO BANK, N.A.		262,918	250,000	249,730	249,762		35		35		249,797		13,121	13,121	4,340	06/30/2025	2.B FE
03066P-AB-5	AMERICREDIT AUTO REC 2020-3 CL A2		09/18/2021	SCHEDULED REDEMPTION		272,782	272,782	272,773	272,774		8		8		272,782				826	03/18/2024	1.A FE
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2		09/18/2021	SCHEDULED REDEMPTION		181,039	181,039	181,036			3		3		181,039				254	06/18/2024	1.A FE
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		08/18/2021	VARIOUS		72,242	72,242	72,241	72,242		0		0		72,242				250	03/20/2023	1.A FE
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		09/01/2021	SCHEDULED REDEMPTION		618,785	618,785	618,785	618,785						618,785				18,439	05/01/2034	1.A FM
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		09/01/2021	SCHEDULED REDEMPTION		7,569	7,569	7,569	7,569						7,569				224	05/01/2034	1.A FM
03073E-AS-4	AMERISOURCEBERGEN CORP SR NT		09/24/2021	BANK OF AMERICA NA		100,161	100,000	100,000							100,000		161	161	362	03/15/2023	2.B FE
00176@-AA-4	AMF FLORENCE LLC SEC		09/30/2021	SCHEDULED REDEMPTION		1,066,736	1,066,736	1,066,736	1,062,965		3,771		3,771		1,066,736				22,543	12/31/2035	2.C PL
03330N-AA-2	ANCHORAGE CAP CLO LTD 2019-11A CL A 144A	D	07/22/2021	SCHEDULED REDEMPTION		2,750,000	2,750,000	2,737,625	2,738,120		11,880		11,880		2,750,000				33,310	07/22/2032	1.A FE
036752-AN-3	ANTHEM INC SR NT		08/05/2021	SUSQUEHANNA FINANCIAL		1,025,410	1,000,000	996,250	996,470		206		206		996,676		28,734	28,734	16,500	05/15/2030	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS SEC		08/15/2021	SCHEDULED REDEMPTION		118,351	118,351	118,351	118,351						118,351				3,529	02/15/2042	2.A PL
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A		09/05/2021	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				2,214	06/07/2049	2.B FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		07/30/2021	SCHEDULED REDEMPTION		32,500	32,500	32,590	32,587		(87)		(87)		32,500				789	07/30/2050	2.C FE
00445#-AL-0	ARC RESOURCES LTD. SER G SR NT	A	08/23/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,100	08/23/2021	2.C
00445#-AM-8	ARC RESOURCES LTD. SER H SR NT	A	09/27/2021	VARIOUS		12,519,463	12,000,000	12,000,000	12,000,000						12,000,000				1,009,048	08/23/2024	2.C
04018V-AA-1	ARES FINANCE CO GUARNT 144A		07/08/2021	MITSUBISHI TRUST		250,750	250,000	250,000							250,000		750	750	344	06/30/2051	2.C FE
04365X-AA-6	ASCOT GRP LTD SR NT 144A	D	09/14/2021	JEFFERIES LLC		526,545	500,000	500,000	500,000						500,000		26,545	26,545	15,997	12/15/2030	2.C FE
00206R-MJ-8	AT&T INC SR NT		09/24/2021	BANK OF AMERICA NA		200,322	200,000	199,810			32		32		199,842		480	480	920	03/25/2024	2.B FE
00206R-MC-3	AT&T INC SR NT 144A		09/09/2021	EXCHANGE		2,850,226	3,026,000	2,847,732	2,848,456		1,770		1,770		2,850,226				103,262	09/15/2053	2.B FE
00206R-MF-6	AT&T INC SR NT 144A		09/09/2021	EXCHANGE		1,904,650	2,000,000	1,901,940			2,710		2,710		1,904,650				38,533	12/01/2033	2.B FE
00206R-GD-8	AT&T INC SR NT FRN		09/28/2021	VARIOUS		2,049,548	2,000,000	2,054,750			(9,681)		(9,681)		2,045,069		4,479	4,479	19,484	06/12/2024	2.B FE
04685A-2S-9	ATHENE GLBL FUNDING SEC 144A		09/22/2021	GOLDMAN, SACHS & CO		452,714	450,000	449,843			37		37		449,879		2,834	2,834	3,040	01/08/2024	1.F FE
04774#-AB-8	ATLANTA FALCONS SR NT SER B		09/01/2021	SCHEDULED REDEMPTION		116,964	116,964	116,964	116,964						116,964				4,199	09/01/2042	2.B PL
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		09/01/2021	SCHEDULED REDEMPTION		166,585	166,585	166,585	166,585						166,585				5,980	09/01/2042	2.B PL
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		09/30/2021	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000						300,000				15,188	06/30/2035	2.C FE
05329W-AR-3	AUTONATION INC SR NT		07/29/2021	GOLDMAN, SACHS & CO		2,854,190	2,850,000	2,844,443			6		6		2,844,449		9,741	9,741	463	08/01/2028	2.C FE
P0005#-AA-2	AXIA PWR SA SR SEC	D	08/09/2021	CALLED @ 103.000		407,316	395,452	391,498	392,512		445		445		392,957		2,496	2,496	38,180	05/20/2024	3.B PL
002474-B@-2	AZZ INC. SR NT		08/01/2021	TRANSFER TO SA		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				177,520	12/17/2032	2.C
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		1,409,667	1,409,667	1,423,701	1,416,003		(6,336)		(6,336)		1,409,667				58,476	05/01/2048	1.A FE
05605G-AJ-1	B2R MTG TR 2015-2 CL B		08/01/2021	SCHEDULED REDEMPTION		755,738	755,738	778,398	758,670		(2,932)		(2,932)		755,738				48,353	11/01/2048	1.D FE
05605G-AL-6	B2R MTG TR 2015-2 CL C		09/01/2021	SCHEDULED REDEMPTION		1,649,374	1,649,374	1,654,125	1,651,896		(2,522)		(2,522)		1,649,374				89,472	11/01/2048	1.F FE
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	D	09/01/2021	TRANSFER TO SA		8,112,287	8,000,000	8,114,400	8,113,953		(1,666)		(1,666)		8,112,287				230,667	09/15/2050	2.B FE
05523R-AF-4	BAE SYSTEMS PLC SR NT 144A	D	07/16/2021	VARIOUS		14,575,950	15,000,000	14,473,050	14,887,743		(411,175)	419,728	(830,903)		14,476,568		99,382	99,382	239,479	02/15/2031	2.B FE
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		09/01/2021	SCHDLD REDM/PRIN LOSS		168,637	236,421	200,272	169,519		(882)		(882)		168,637				10,133	04/01/2037	3.B FM
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		09/01/2021	SCHEDULED REDEMPTION		28,410	28,410	28,606	28,458		(47)		(47)		28,410				577	09/01/2034	1.A FM
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		09/01/2021	SCHDLD REDM/PRIN LOSS		142,526	155,464	150,472	140,371		2,155		2,155		142,526				6,329	03/01/2036	3.B FM
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		09/01/2021	SCHEDULED REDEMPTION		24,606	24,606	23,677	24,118		488		488		24,606				962	10/01/2033	1.A FM
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		09/01/2021	SCHDLD REDM/PRIN LOSS		612,281	625,797	572,701	627,824		(15,543)		(15,543)		612,281				24,031	03/01/2036	4.B FM
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		09/01/2021	SCHDLD REDM/PRIN LOSS		21,463	32,707	30,627	21,254		209		209		21,463				1,298	10/01/2035	3.B FM
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		09/01/2021	SCHEDULED REDEMPTION		5,449	5,449	4,989	5,263		186		186		5,449				121	05/01/2034	1.A FM
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		09/01/2021	SCHEDULED REDEMPTION		25,070	25,070	21,999	23,153		1,918		1,918		25,070				556	05/01/2034	1.A FM
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		09/01/2021	SCHEDULED REDEMPTION		67,598	67,598	60,374	62,943		4,655		4,655		67,598				1,521	06/01/2034	1.A FM
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		09/01/2021	SCHEDULED REDEMPTION		62,875	62,875	61,651	62,151		724		724		62,875				1,147	12/01/2034	1.A FM
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		09/01/2021	SCHEDULED REDEMPTION		76,950	76,950	68,678	71,719		5,231		5,231		76,950				1,470	02/01/2035	1.A FM
05964H-AA-3	BANCO SANTANDER SA SR NT FRN	D	09/15/2021	J P MORGAN SEC INC		705,611	700,000	710,780			(5,694)		(5,694)		705,086		525	525	8,438	04/11/2022	1.G FE
05971K-AK-5	BANCO SANTANDER SR NT	D	09/24/2021	CITIGROUP GLBL MKT INC		200,482	200,000	200,000							200,000		482	482	343	06/30/2024	1.F FE
06051G-HE-2	BANK OF AMERICA CORP SR NT DTD 03/05/18		09/21/2021	JANE STREET EXECUTION		1,261,353	1,250,000	1,263,150			(4,085)		(4,085)		1,259,065		2,288	2,288	9,758	03/05/2024	1.F FE
06051G-JZ-3	BANK OF AMERICA CORP SR NT FRN MTN		09/14/2021	BANK OF AMERICA NA		2,332,775	2,300,000	2,300,000							2,300,000		32,775	32,775	12,267	06/14/2029	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		09/14/2021	BANK OF AMERICA NA		1,122,920	1,000,000	973,380	979,581		1,819		1,819		981,400		141,520	141,520	33,813	11/25/2027	2.A FE
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		09/01/2021	SCHEDULED REDEMPTION		3,468	3,468	3,503	3,470		(2)		(2)		3,468				55	01/01/2035	1.A FM
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		09/01/2021	SCHDLD REDM/PRIN LOSS		344,857	353,218	346,154	341,885		2,972		2,972		344,857				13,729	03/01/2035	2.B FM
06654D-AE-7	BANNER HEALTH NT		09/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				244,368	01/01/2051	1.D FE
07274N-AG-8	BAYER US FINANCE II LLC CO GUARFRN 144A	C	09/24/2021	MIZUHO SEC USA INC		202,562	200,000	203,298			(654)		(654)		202,644		(82)	(82)	1,876	12/15/2023	2.B FE
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		09/01/2021	SCHEDULED REDEMPTION		276,375	276,375	270,826	275,140		1,235		1,235		276,375				5,884	10/01/2035	1.A FM
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		09/01/2021	SCHEDULED REDEMPTION		16,536	16,536	16,722	16,558		(22)		(22)		16,536				335	10/01/2033	1.A FM
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		09/01/2021	SCHEDULED REDEMPTION		1,658	1,658	1,682	1,658						1,658				34	01/01/2034	1.A FM
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		09/01/2021	SCHEDULED REDEMPTION		617	617	614	617		0		0		617				9	01/01/2034	1.A FM
075887-BK-4	BECTON DICKINSON AND CO SR NT		09/13/2021	CALLED @ 104.246		12,647,125	12,132,000	11,522,074	11,943,446		59,022		59,022		12,002,468		129,532	129,532	928,826	03/01/2023	2.C FE
081437-AR-6	BEMIS CO INC CO GUARNT SER		07/15/2021	CALLED @ 100.000		10,000,000	10,000,000	9,988,529	9,993,791		4,225		4,225		9,998,016		1,984	1,984	337,500	10/15/2021	2.B FE
084670-BC-1	BERKSHIRE HATHAWAY INC SR NT SER B		08/15/2021	MATURED		10,000,000	10,000,000	9,999,200	9,999,941		59		59		10,000,000				375,000	08/15/2021	1.C FE
08516*-AA-8	BERLIN STATION SR NT SER A		07/31/2021	SCHEDULED REDEMPTION		187,500	187,500	116,244	187,500						187,500				9,844	09/30/2031	4.B PL
08576P-AC-5	BERRY GLBL INC SR SEC 144A		09/24/2021	J P MORGAN SEC INC		150,188	150,000	149,810			43		43		149,852		335	335	998	02/15/2024	2.C FE
09143#-AA-3	BISHOP HILL ENERGY LLC		09/30/2021	SCHEDULED REDEMPTION		1,147,214	1,147,214	1,147,214	1,147,214						1,147,214				28,535	06/30/2037	3.B PL
092113-AU-3	BLACK HILLS CORP SR NT		09/24/2021	JANE STREET EXECUTION		250,145	250,000	250,000							250,000		145	145	230	08/23/2024	2.A FE
05565E-BD-6	BMW US CAPITAL LLC CO GUARFRN 144A	C	08/13/2021	MATURED		17,500,000	17,500,000	17,547,750	17,513,990		(13,990)		(13,990)		17,500,000				91,641	08/13/2021	1.F FE
09659T-2B-6	BNP PARIBAS SUB 144A	D	07/13/2021	BNP PARIBAS SEC CORP		14,661,600	15,000,000	14,669,700	15,000,000		742	330,300	(329,558)		14,670,442		(8,842)	(8,842)	359,085	08/12/2035	2.A FE
09659T-2C-4	BNP PARIBAS SUB 144A	D	07/19/2021	BNP PARIBAS SEC CORP		14,564,550	15,000,000	14,198,850			1,632		1,632		14,200,482		364,068	364,068	205,917	01/26/2041	2.A FE
09681L-AJ-9	BOC AVIATION LTD SR NT 144A	D	07/27/2021	CITIGROUP GLBL MKT INC		2,130,000	2,000,000	2,055,800	2,042,526		(6,214)		(6,214)		2,036,312		93,688	93,688	56,194	10/10/2024	1.G FE
F1068#-AD-9	BONDUELLE SCA SR NT	D	08/03/2021	SCHEDULED REDEMPTION		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				332,640	08/03/2022	2.C PL
10921U-2D-9	BRIGHTHSE FIN GL SR SEC 144A		07/29/2021	CITIGROUP GLBL MKT INC		350,385	350,000	349,944			3		3		349,947		438	438	198	06/28/2023	1.G FE
10921U-2E-7	BRIGHTHSE FIN GL SR SEC 144A		09/08/2021	WELLS FARGO BANK, N.A.		302,688	300,000	299,649			9		9		299,658		3,030	3,030	1,200	06/28/2028	1.G FE
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	09/15/2021	SCHEDULED REDEMPTION		19,592	19,592	19,592	19,592						19,592				492	06/15/2029	2.C FE
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	09/20/2021	SCHEDULED REDEMPTION		10,894	10,894	10,894	10,894						10,894				378	06/20/2024	1.F FE
11134L-AR-0	BROADCOM CRP / CAYMN FI CO GUARNT		09/30/2021	EXCHANGE		477,194	500,000	466,680	474,869		2,325		2,325		477,194				21,146	01/15/2028	2.C FE
11135F-AZ-4	BROADCOM INC CO GUARNT		09/30/2021	EXCHANGE/VARIOUS		2,354,376	2,250,000	2,348,748	2,342,566		(12,061)		(12,061)		2,330,505		23,871	23,871	91,345	04/15/2026	2.C FE
11135F-BD-2	BROADCOM INC CO GUARNT		09/30/2021	EXCHANGE		298,822	300,000	298,700	298,741		81		81		298,822				14,375	04/15/2030	2.C FE
11135F-BF-7	BROADCOM INC SR NT 144A		07/08/2021	VARIOUS		14,796,600	15,000,000	14,685,150			571	281,742	(281,171)		14,685,721		110,879	110,879	185,250	02/15/2033	2.C FE
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2021	SCHEDULED REDEMPTION		253,929	253,929	253,929	253,929						253,929				14,499	01/15/2032	2.B PL
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A	D	09/25/2021	SCHEDULED REDEMPTION		425,000	425,000	424,904	424,907		93		93		425,000				6,814	09/25/2045	1.F FE
134429-BJ-7	CAMPBELL SOUP CO SR NT		07/30/2021	U.S. BANCORP		715,855	700,000	709,935	709,897		(578)		(578)		709,319		6,536	6,536	12,884	04/24/2030	2.C FE
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		09/15/2021	SCHEDULED REDEMPTION		6,502	6,502	6,502	6,502						6,502				192	01/15/2052	1.D Z
14040H-AY-1	CAPITAL ONE FINANCIAL CO SR NT		07/15/2021	MATURED		15,000,000	15,000,000	14,930,550	14,995,357		4,643		4,643		15,000,000				712,500	07/15/2021	2.A FE
14040H-CD-5	CAPITAL ONE FINANCIAL CO SR NT		07/29/2021	BANK OF AMERICA NA		1,555,470	1,500,000	1,570,193			(15,989)		(15,989)		1,554,204		1,266	1,266	28,275	05/11/2023	2.A FE
14155#-AB-6	CARDINALS BALLPK SR NT		09/30/2021	SCHEDULED REDEMPTION		654,634	654,634	654,634	654,634						654,634				18,886	09/30/2027	2.B
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		09/15/2021	SCHEDULED REDEMPTION		105,143	105,143	105,143	105,143						105,143				3,547	03/15/2044	1.E
14314D-AA-1	CARLYLE FINANCE SUB LLC CO GUARNT 144A		09/01/2021	TRANSFER TO SA		5,364,467	5,000,000	5,397,750	5,391,496		(27,029)		(27,029)		5,364,467				166,250	09/19/2029	2.A FE
148888-AA-4	CATALYST OLD RIVER HYDRO SEC		09/30/2021	SCHEDULED REDEMPTION		139,286	139,286	139,286	139,286						139,286				3,745	11/30/2029	2.C PL
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A	D	07/22/2021	CALLED @ 100.050		9,953,939	9,948,964	9,874,347	9,877,730		9,389		9,389		9,887,118		61,846	61,846	115,675	04/22/2030	1.A FE
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	07/01/2021	SCHEDULED REDEMPTION		356,157	356,157	353,472	353,489		2,668		2,668		356,157				6,767	09/30/2045	1.D
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	09/10/2021	SCHEDULED REDEMPTION		535,714	535,714	535,714	535,714						535,714				18,378	07/10/2022	1.F FE
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	07/01/2021	SCHEDULED REDEMPTION		228,480	228,480	228,480	228,480						228,480				8,504	12/31/2031	2.C FE
12739@-AA-9	CED NV VA WATER SR NT SER C		09/01/2021	TRANSFER TO SA		5,331,444	5,331,444	5,331,444							5,331,444				45,782	12/31/2046	2.C Z
15189T-AZ-0	CENTERPOINT ENERGY INC SR NT FRN		09/24/2021	MILLENNIUM ADVISORS		250,328	250,000	250,000							250,000		328	328	656	05/13/2024	2.B FE
G1262@-AA-0	CERRO DOMINADOR SR SEC	D	07/01/2021	SCHEDULED REDEMPTION		82,171	82,171	80,702	80,083		2,088		2,088		82,171				4,495	06/30/2025	4.A PL
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A		08/15/2021	VARIOUS		123,004	123,004	122,959	122,963		41		41		123,004				1,987	07/15/2060	1.G FE
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A		08/15/2021	VARIOUS		27,955	27,955	27,951	27,951		5		5		27,955				515	07/15/2060	1.G FE
12530M-AG-0	CF HIPPOLYTA ISS LLC 2021-1A CL B1 144A		08/15/2021	SCHEDULED REDEMPTION		117,167	117,167	117,162			4		4		117,167				1,044	03/15/2061	1.G FE
12527G-AC-7	CF INDS INC CO GUARNT		09/10/2021	CALLED @ 105.181		6,136,260	5,834,000	5,775,436	5,816,720		4,783		4,783		5,821,503		12,497	12,497	458,246	06/01/2023	2.C FE
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A	D	07/20/2021	SCHEDULED REDEMPTION		768,216	768,216	763,683	763,872		4,344		4,344		768,216				9,031	04/20/2029	1.A FE
12528J-AA-4	CFIP CLO LTD 2017-1A CL A 144A	D	09/16/2021	CALLED @ 100.000		250,000	250,000	250,000							250,000				1,436	01/18/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
161175-BB-9	CHARTER COMM OPT LLC/CAP SR SEC		09/09/2021	MARKETAXESS		1,027,620	1,000,000	1,053,060			(22,958)		(22,958)		1,030,102		(2,482)	(2,482)	50,840	07/23/2022	2.C FE
161175-BX-1	CHARTER COMM OPT LLC/CAP SR SEC		07/21/2021	VARIOUS		9,723,800	10,000,000	9,621,100	9,978,726		2,430	358,473	(356,043)		9,622,683		101,117	101,117	144,069	02/01/2032	2.C FE
161175-BP-8	CHARTER COMM OPT LLC/CAP SR SEC FRN		09/24/2021	MARKETAXESS		720,084	700,000	721,063			(4,717)		(4,717)		716,346		3,737	3,737	8,444	02/01/2024	2.C FE
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		09/01/2021	SCHEDULED REDEMPTION		454,702	454,702	444,697	452,843		1,859		1,859		454,702				13,816	02/02/2035	1.A FM
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		09/01/2021	SCHEDULED REDEMPTION		31,294	31,294	30,570	29,521		1,773		1,773		31,294				1,168	08/01/2034	5.B FM
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		09/01/2021	SCHEDULED REDEMPTION		69,514	69,514	68,223	69,310		204		204		69,514				2,147	01/01/2033	1.A FM
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		09/01/2021	SCHEDULED REDEMPTION		568,299	568,299	568,267	568,288		11		11		568,299				20,624	11/01/2033	1.A FM
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		09/01/2021	SCHEDULED REDEMPTION		143,876	143,876	141,089	142,539		1,337		1,337		143,876				5,651	05/01/2035	1.A FM
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		09/01/2021	SCHEDULED REDEMPTION		235,281	235,281	218,792	229,272		6,009		6,009		235,281				9,651	10/01/2035	1.D FM
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		526,371	526,371	533,033	531,972		(5,601)		(5,601)		526,371				13,205	03/01/2050	1.A FM
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		127,982	127,982	128,762	128,622		(640)		(640)		127,982				3,552	04/01/2049	1.A FM
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,352,086	1,352,086	1,362,227	1,360,835		(8,749)		(8,749)		1,352,086				33,128	07/01/2049	1.A FM
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		426,608	426,608	431,874	430,928		(4,319)		(4,319)		426,608				11,841	04/01/2049	1.A FM
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		3,061,326	3,061,326	3,095,766	3,123,419		(62,093)		(62,093)		3,061,326				75,006	07/01/2049	1.A FM
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		09/01/2021	SCHDLD REDM/PRIN LOSS		97,283	95,492	91,743	98,385		(1,102)		(1,102)		97,283				3,683	02/01/2035	1.D FM
16412X-AJ-4	CHENIERE CORP CHRISTI HD SR SEC SER WI		09/01/2021	TRANSFER TO SA		9,993,655	10,000,000	9,993,103	9,993,218		437		437		9,993,655				293,944	11/15/2029	2.C FE
171265-C@-8	CHUGACH ELECTRIC ASSOC 1ST MTG		09/01/2021	TRANSFER TO SA		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,819	10/30/2039	1.G
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	07/29/2021	PAM DIRECT		3,001,830	3,000,000	2,971,200	2,972,948		4,006		4,006		2,976,954		24,876	24,876	31,248	07/18/2031	1.A FE
125523-AC-4	CIGNA CORP CO GUARFRN		08/06/2021	MIZUHO SEC USA INC		1,140,118	1,125,000	1,140,034			(3,364)		(3,364)		1,136,670		3,448	3,448	7,061	07/15/2023	2.A FE
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		09/01/2021	SCHEDULED REDEMPTION		2,672,961	2,672,961	2,708,879	2,727,561		(54,599)		(54,599)		2,672,961				66,480	08/01/2049	1.A FM
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		2,693,874	2,693,874	2,734,282	2,745,956		(52,081)		(52,081)		2,693,874				67,333	10/01/2049	1.A FM
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		2,668,413	2,668,413	2,735,123	2,735,340		(66,927)		(66,927)		2,668,413				57,837	07/01/2050	1.A FM
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		342,042	342,042	349,311			(7,268)		(7,268)		342,042				4,845	03/01/2051	1.A FE
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		747,298	747,298	750,568			(3,269)		(3,269)		747,298				9,051	04/01/2051	1.A FE
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		09/01/2021	SCHEDULED REDEMPTION		2,483	2,483	2,483	2,483						2,483				98	04/01/2035	3.B FM
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		09/01/2021	SCHEDULED REDEMPTION		86,020	86,020	83,075	84,723		1,297		1,297		86,020				3,421	07/01/2035	1.A FM
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		09/01/2021	SCHEDULED REDEMPTION		22,785	22,785	21,514	22,248		537		537		22,785				811	07/01/2035	1.A FM
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		09/01/2021	SCHEDULED REDEMPTION		7,292	7,292	7,055	7,203		89		89		7,292				298	02/01/2036	1.A FM
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		09/01/2021	SCHDLD REDM/PRIN LOSS		256,531	272,417	261,627	258,102		(1,571)		(1,571)		256,531				11,251	04/01/2036	4.B FM
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		09/01/2021	SCHDLD REDM/PRIN LOSS			84,913	85,524			(85,524)		(85,524)						3,425	10/01/2036	4.B FM
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		09/01/2021	SCHDLD REDM/PRIN LOSS		283,659	296,007	262,499	282,497		1,162		1,162		283,659				13,196	12/01/2035	2.B FM
172967-LG-4	CITIGRP INC SR NT		09/24/2021	J P MORGAN SEC INC		253,070	250,000	258,115	255,648		(3,160)		(3,160)		252,487		583	583	6,340	04/25/2022	2.A FE
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		09/01/2021	SCHDLD REDM/PRIN LOSS		79,170	73,481	46,778	53,482		25,688		25,688		79,170				1,843	09/01/2037	1.D FM
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A		09/01/2021	SCHEDULED REDEMPTION		485,564	485,564	487,650			(2,086)		(2,086)		485,564				2,797	07/01/2051	1.A FE
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		09/01/2021	SCHDLD REDM/PRIN LOSS		196,264	206,170	163,554	167,134		29,130		29,130		196,264				9,206	05/01/2037	1.D FM
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		09/01/2021	SCHDLD REDM/PRIN LOSS		358,983	399,424	339,510	354,136		4,846		4,846		358,983				17,109	01/01/2037	4.B FM
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL AII 144A		09/20/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,395	06/20/2048	2.B FE
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		09/20/2021	VARIOUS		4,987,500	4,987,500	4,987,500	4,987,500						4,987,500				137,785	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A		09/20/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500							37,500				257	06/20/2051	2.B FE
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		09/18/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,539	1,000,000						1,000,000				15,022	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		09/18/2021	SCHEDULED REDEMPTION		770,833	770,833	770,674	770,677		156		156		770,833				12,866	10/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		09/18/2021	SCHEDULED REDEMPTION		375,000	375,000	374,993			7		7		375,000				3,297	02/18/2046	1.F FE
12621V-AB-1	CNOOC FINANCE 2011 LTD CO GUARNT 144A	D	08/04/2021	GOLDMAN, SACHS & CO		6,492,200	5,000,000	4,972,400	4,977,036		371		371		4,977,407		1,514,793	1,514,793	295,486	01/26/2041	1.E FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN SR NT 144A	D	09/07/2021	U.S. BANCORP		1,649,076	1,650,000	1,648,466			263		263		1,648,729		347	347	2,842	05/05/2023	2.A FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		07/25/2021	SCHEDULED REDEMPTION		103,948	103,948	105,109	104,568		(621)		(621)		103,948				4,066	04/25/2047	2.B FE
20030N-CM-1	COMCAST CORP CO GUARNT		08/19/2021	EXCHANGE		1,128,144	830,000	1,136,713	1,132,922		(4,778)		(4,778)		1,128,144				32,942	10/15/2048	1.G FE
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A		09/24/2021	SUSQUEHANNA FINANCIAL		699,699	700,000	699,874	699,877		31		31		699,908		(209)	(209)	3,728	12/01/2023	2.A FE
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	09/15/2021	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				26,786	06/15/2022	1.F FE
74977R-DK-7	COOPERATIEVE RABOBANK UA SR NT 144A	D	08/05/2021	CITIGROUP GLBL MKT INC		297,822	300,000	300,000							300,000		(2,178)	(2,178)	1,521	02/24/2027	1.G FE
219350-AZ-8	CORNING INC SR NT		07/21/2021	CALLED @ 107.668		2,153,353	2,000,000	2,079,300	2,036,945		(6,904)		(6,904)		2,030,042		(30,042)	(30,042)	203,919	11/15/2023	2.A FE
22003B-AN-6	CORP OFFICE PROP LP CO GUARNT		08/30/2021	U.S. BANCORP		1,540,313	1,550,000	1,549,582			3		3		1,549,584		(9,272)	(9,272)	1,722	01/15/2029	2.C FE
22100*-AA-1	CORVIAS CAMPUS SR SEC		07/01/2021	SCHEDULED REDEMPTION		56,752	56,752	56,752	56,752						56,752				3,008	07/01/2050	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		08/18/2021	MORGAN STANLEY CPTL		772,013	750,000	749,408	749,433		33		33		749,467		22,546	22,546	23,858	07/15/2030	2.C FE
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		09/01/2021	SCHDLD REDM/PRIN LOSS		283,956	290,652	228,277	237,192		46,765		46,765		283,956				12,895	08/01/2037	1.D FM
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		09/25/2021	SCHEDULED REDEMPTION		30,432	30,432	27,731	28,561		1,871		1,871		30,432				148	08/25/2034	1.A FM
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		09/01/2021	SCHDLD REDM/PRIN LOSS		33,387	34,174	21,996	29,991		3,396		3,396		33,387				1,516	08/01/2037	4.B FM
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		09/01/2021	SCHDLD REDM/PRIN LOSS		126,955	121,987	97,384	57,812		69,143		69,143		126,955				5,983	02/01/2037	1.D FM
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		09/01/2021	SCHEDULED REDEMPTION		230,069	230,069	230,067	230,069		0		0		230,069				7,500	05/01/2035	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		09/27/2021	SCHEDULED REDEMPTION		7,086	7,086	6,284	6,507		579		579		7,086				40	02/25/2035	3.B FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		09/01/2021	SCHEDULED REDEMPTION		60,145	60,145	59,027	59,923		222		222		60,145				1,290	05/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		09/01/2021	SCHEDULED REDEMPTION		37,822	37,822	35,931	36,527		1,294		1,294		37,822				776	11/01/2034	1.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		09/01/2021	SCHEDULED REDEMPTION		20,348	20,348	19,517	19,822		526		526		20,348				774	05/01/2035	1.D FM
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		09/01/2021	SCHDLD REDM/PRIN LOSS		5,274	9,310	4,716			551		551		5,267		7	7	2,255	06/01/2035	1.D FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		09/01/2021	SCHDLD REDM/PRIN LOSS		65,740	67,167	61,484	41,011		24,730		24,730		65,740				2,746	09/01/2035	1.D FM
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		09/01/2021	SCHDLD REDM/PRIN LOSS		101,522	102,313	92,890	100,709		813		813		101,522				3,916	11/01/2035	2.B FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		09/01/2021	SCHDLD REDM/PRIN LOSS		335,110	339,100	322,318	313,154		21,956		21,956		335,110				13,110	04/01/2035	2.B FM
225313-AN-5	CREDIT AGRICOLE SA SUB 144A	D	07/19/2021	VARIOUS		19,163,400	20,000,000	18,977,800			1,631		1,631		18,979,431		183,969	183,969	289,689	01/11/2041	2.A FE
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		09/01/2021	SCHEDULED REDEMPTION		1,078,392	1,078,392	991,800	993,248		63,636		63,636		1,078,392				27,953	07/03/2043	1.A FM
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		09/01/2021	SCHEDULED REDEMPTION		80,274	80,284	72,949	80,334		(59)		(59)		80,274				2,945	04/01/2036	5.B FM
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		09/25/2021	SCHDLD REDM/PRIN LOSS		707,617	778,644	620,541	670,770		36,846		36,846		707,617				3,646	08/25/2037	1.D FM
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		09/01/2021	SCHEDULED REDEMPTION		381,965	381,965	391,096	388,185		(6,220)		(6,220)		381,965				9,615	03/01/2045	1.A FM
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS I		09/15/2021	SCHEDULED REDEMPTION		16,502	16,502	16,502							16,502				215	03/15/2036	1.F Z
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		09/15/2021	SCHEDULED REDEMPTION		33,497	33,497	33,497							33,497				437	03/15/2036	1.F Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		09/15/2021	SCHEDULED REDEMPTION		48,657	48,657	48,657							48,657				634	03/15/2036	1.F Z
12701#-AA-1	CRG 2017-1		07/22/2021	CALLED @ 100.000		9,119,093	9,119,093	9,119,093	9,119,093						9,119,093				228,609	01/10/2024	1.G PL
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1		07/28/2021	CALLED @ 100.000		7,295,272	7,295,272	7,295,272	7,295,272						7,295,272				206,234	07/10/2025	1.G PL
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		09/01/2021	SCHEDULED REDEMPTION		1,275,981	1,275,981	1,200,784	1,195,159		55,854		55,854		1,275,981				32,533	04/01/2043	1.A FM
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		09/01/2021	SCHEDULED REDEMPTION		101,886	101,886	97,274	99,727		2,159		2,159		101,886				3,954	03/01/2035	1.A FM
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		09/01/2021	SCHEDULED REDEMPTION		11,466	11,466	10,246	11,057		409		409		11,466				499	12/01/2034	1.A FM
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		09/27/2021	SCHEDULED REDEMPTION		192,072	192,072	178,147	192,072						192,072				10,123	09/25/2037	1.A FM
22945E-BA-8	CSAIL COMMERCIAL MTG TRUS 2021-C20 CL C		08/01/2021	TRANSFER TO SA		3,044,814	3,000,000	3,046,122			(1,308)		(1,308)		3,044,814				47,559	03/01/2031	1.G FE
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		09/01/2021	SCHEDULED REDEMPTION		374,398	374,398	376,270	375,667		(1,269)		(1,269)		374,398				9,367	08/01/2045	1.A FM
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		09/30/2021	SCHEDULED REDEMPTION		182,671	182,671	182,671	182,671						182,671				7,358	09/30/2038	2.A PL
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		09/30/2021	SCHEDULED REDEMPTION		250,600	250,600	250,600	250,600						250,600				4,824	03/31/2041	2.B PL
12725*-AA-7	CTL 2020-03 TR PTC		08/15/2021	SCHEDULED REDEMPTION		63,096	63,096	63,096	63,096						63,096				1,341	03/31/2040	1.E
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		09/15/2021	SCHEDULED REDEMPTION		144,658	144,658	144,658	144,658						144,658				4,253	05/15/2034	1.G S
12683@-AA-5	CVS CTL PASS-THRU TR		09/15/2021	SCHEDULED REDEMPTION		43,614	43,614	44,050	43,968		(354)		(354)		43,614				1,310	01/15/2041	2.B
96930#-AA-7	CVS CTL PASS-THRU		09/15/2021	SCHEDULED REDEMPTION		70,496	70,496	70,496	70,496						70,496				2,210	01/15/2040	2.B
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		09/10/2021	SCHEDULED REDEMPTION		154,207	154,207	154,207	154,207						154,207				4,300	11/10/2041	2.B
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		09/20/2021	SCHEDULED REDEMPTION		34,680	34,680	34,680	34,680						34,680				1,020	01/20/2041	2.B
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		09/10/2021	SCHEDULED REDEMPTION		146,500	146,500	146,500	146,500						146,500				4,128	10/10/2039	2.B
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		09/10/2021	SCHEDULED REDEMPTION		247,042	247,042	247,042	247,042						247,042				7,091	08/11/2036	2.B FE
126650-BQ-2	CVS PASS-THROUGH TR PTC		09/10/2021	SCHEDULED REDEMPTION		23,447	23,447	25,464	24,511		(1,064)		(1,064)		23,447				1,176	01/10/2030	2.B FE
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		09/10/2021	VARIOUS		15,408	15,408	15,916	20,862		(5,454)		(5,454)		15,408				820	01/10/2026	2.B FE
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		09/10/2021	SCHEDULED REDEMPTION		8,678	8,678	10,532	9,581		(903)		(903)		8,678				524	07/10/2031	2.B FE
12721@-AA-9	CVS ROYAL OAK CTL PTC		09/15/2021	SCHEDULED REDEMPTION		48,111	48,111	48,111	48,111						48,111				1,475	01/31/2040	2.B
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/08/2021	SUSQUEHANNA FINANCIAL		494,615	500,000	498,565	498,613		135		135		498,748		(4,133)	(4,133)	6,572	10/15/2027	2.B FE
233851-AF-1	DAIMLER FINANCE NA LLC NT 144A	C	09/15/2021	MATURED		7,000,000	7,000,000	6,932,450	6,994,320		5,680		5,680		7,000,000				271,250	09/15/2021	1.G FE
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		08/20/2021	SCHEDULED REDEMPTION		22,500	22,500	22,500	22,500						22,500				612	11/20/2047	2.B FE
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		08/20/2021	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				1,306	05/20/2049	2.B FE
24703T-AE-6	DELL INT LLC / EMC CORP SR SEC		08/01/2021	TRANSFER TO SA		1,600,657	1,500,000	1,602,580			(1,923)		(1,923)		1,600,657				24,500	10/01/2026	2.B FE
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		07/30/2021	SCHEDULED REDEMPTION		43,831	43,831	46,475	46,176		(2,345)		(2,345)		43,831				1,589	07/30/2027	1.F FE
249030-AC-1	DENTSPLY INTL SR NT		07/02/2021	CALLED @ 100.000		3,400,000	3,400,000	3,423,256	3,401,736		(1,401)		(1,401)		3,400,335		(335)	(335)	123,498	08/15/2021	2.B FE
25243Y-BC-2	DIAGEO CAPITAL PLC CO GUARNT	D	08/18/2021	CITIGROUP GLBL MKT INC		253,918	250,000	249,080	249,190		105		105		249,296		4,622	4,622	3,065	09/29/2025	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		09/28/2021	SCHEDULED REDEMPTION		534,580	534,580	519,745	521,263		13,317		13,317		534,580				20,353	09/28/2028	2.B FE
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		07/25/2021	SCHEDULED REDEMPTION		89,563	89,563	89,012	89,125		437		437		89,563				2,766	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		07/25/2021	SCHEDULED REDEMPTION		55,000	55,000	55,063	55,052		(52)		(52)		55,000				1,785	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		07/25/2021	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				413	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A		07/25/2021	SCHEDULED REDEMPTION		106,250	106,250	106,250							106,250				921	04/25/2051	2.A FE
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		07/20/2021	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				827	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		07/20/2021	SCHEDULED REDEMPTION		16,250	16,250	16,271	16,267		(17)		(17)		16,250				485	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A		07/20/2021	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				971	01/20/2051	2.C FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		07/15/2021	SCHEDULED REDEMPTION		422,616	422,616	422,546	422,606		10		10		422,616				4,441	04/15/2027	2.B FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		07/15/2021	SCHEDULED REDEMPTION		915,200	915,200	915,052	915,122		78		78		915,200				29,309	10/15/2031	2.B FE
26444H-AG-6	DUKE ENERGY FLORIDA LLC SR NT FRN SER A		09/24/2021	WELLS FARGO BANK, N.A.		300,083	300,000	300,000	300,000						300,000		83	83	1,091	11/26/2021	2.A FE
26441Y-AX-5	DUKE REALTY LP CO GUARNT		08/08/2021	CALLED @ 105.253		1,841,929	1,750,000	1,856,050			(26,584)		(26,584)		1,829,466		(79,466)	(79,466)	143,560	04/15/2023	2.A FE
26441Y-AZ-0	DUKE REALTY LP SR NT		09/23/2021	BARCLAYS CAPITAL INC		539,185	500,000	495,350	497,258		340		340		497,598		41,587	41,587	12,052	06/30/2026	2.A FE
26078J-AH-3	DUPONT DE NEMOURS INC SR NT FRN		09/09/2021	MIZUHO SEC USA INC		509,917	500,000	509,850			(2,179)		(2,179)		507,671		2,246	2,246	5,359	11/15/2023	2.A FE
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A		08/17/2021	DEUTSCHE BANK SEC INC		400,916	400,000	400,000	400,000						400,000		916	916	9,228	10/01/2030	2.C FE
27004@-AB-3	EAGLES STADIUM A SR NT SER B		07/15/2021	SCHEDULED REDEMPTION		127,700	127,700	127,700	127,700						127,700				5,849	01/15/2039	2.B Z
27004@-AA-5	EAGLES STADIUM SER A SR NT		07/15/2021	SCHEDULED REDEMPTION		278,386	278,386	278,386	278,386						278,386				12,750	01/15/2039	2.B Z
278642-AW-3	EBAY INC SR NT		08/05/2021	JEFFERIES LLC		1,523,965	1,450,000	1,496,052	1,493,743		(2,602)		(2,602)		1,491,141		32,824	32,824	35,670	03/11/2030	2.A FE
278642-AT-0	EBAY INC SR NT FRN		09/24/2021	TORONTO DOMINION		504,700	500,000	502,850	502,352		(832)		(832)		501,520		3,180	3,180	4,890	01/30/2023	2.A FE
28370T-AE-9	EL PASO PIPELINE PART OP CO GUARNT		07/01/2021	CALLED @ 100.000		8,000,000	8,000,000	7,946,960	7,995,056		4,944		4,944		8,000,000				300,000	10/01/2021	2.B FE
268317-AU-8	ELEC DE FRANCE SA SR NT 144A	D	09/22/2021	BNP PARIBAS SEC CORP		583,490	500,000	493,940	495,087		393		393		495,480		88,010	88,010	22,688	09/21/2028	1.G FE
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2021	SCHEDULED REDEMPTION		210,478	210,478	210,478	210,478						210,478				10,964	02/11/2030	1.F FE
292487-AA-3	EMPRESA DE LOS FERROCARR SR NT 144A	D	08/01/2021	TRANSFER TO SA		2,615,505	3,000,000	2,614,500			1,005		1,005		2,615,505				41,674	08/18/2050	1.G FE
29245J-AM-4	EMPRESA NACIONAL DEL PET SR NT 144A	D	09/15/2021	VARIOUS		5,983,000	6,000,000	5,978,880			1		1		5,978,881		4,119	4,119	96	09/16/2031	2.C FE
29248D-AA-0	ENA NORTE TR NT 144A	D	07/25/2021	SCHEDULED REDEMPTION		260,731	260,731	260,731	260,731						260,731				9,680	04/25/2023	3.A FE
29359U-AC-3	ENSTAR GRP LTD SR NT		09/23/2021	SUNTRUST CPTL MKTS		397,824	400,000	399,316			5		5		399,321		(1,497)	(1,497)	1,137	09/01/2031	2.C FE
29365T-AC-8	ENTERGY TEXAS INC 1ST MTG		09/01/2021	MATURED		5,000,000	5,000,000	4,991,950	4,999,355		645		645		5,000,000				205,000	09/01/2021	1.G FE
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	09/20/2021	SCHEDULED REDEMPTION		116,403	116,403	116,403	116,403						116,403				6,961	12/20/2044	2.C PL
29587#-BE-5	ERNST & YOUNG SER B SR NT		08/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000							10,000,000				81,297	04/08/2034	1.C PL
26884A-AZ-6	ERP OPERATING LP SR NT		09/15/2021	CALLED @ 100.000		15,000,000	15,000,000	14,942,850	14,993,337		4,901		4,901		14,998,238		1,762	1,762	520,313	12/15/2021	1.G FE
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		404,751	404,751	403,739	403,813		937		937		404,751				10,130	02/01/2048	1.A FM
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		143,529	143,529	140,837	141,397		2,132		2,132		143,529				3,592	02/01/2048	1.A FM
30040W-AJ-7	EVERSOURCE ENERGY SR NT SER Q		08/18/2021	BANK OF AMERICA NA		247,140	250,000	249,535	249,570		58		58		249,628		(2,488)	(2,488)	2,033	08/15/2025	2.A FE
30231G-BA-9	EXXON MOBIL CORPORATION SR NT FRN		09/24/2021	JANE STREET EXECUTION		250,877	250,000	250,000	250,000						250,000		877	877	1,119	08/16/2022	1.D FE
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		09/30/2021	SCHEDULED REDEMPTION		48,189	48,189	48,189	48,189						48,189				1,425	09/30/2039	1.E
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		09/15/2021	SCHEDULED REDEMPTION		662,822	662,822	662,709	662,724		98		98		662,822				17,425	02/18/2031	1.A FE
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		09/15/2021	SCHEDULED REDEMPTION		170,083	170,083	170,083	170,083						170,083				4,287	10/15/2035	2.B
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	09/20/2021	SCHEDULED REDEMPTION		794,118	794,118	785,118	786,527		7,590		7,590		794,118				34,282	09/20/2027	2.C FE
G3144#-AE-0	FENNER INT LTD SR NT SER B	D	09/01/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				263,500	09/01/2021	1.G
G3144#-AF-7	FENNER INT LTD SR NT SER C	D	09/01/2021	CALLED @ 109.333		10,933,335	10,000,000	10,000,000	10,000,000						10,000,000				1,475,335	09/01/2023	1.G
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		238,305	238,305	238,305	238,305						238,305				15,192	03/30/2038	2.B FE
31620M-BQ-8	FIDELITY NATL INFO SERV SR NT		09/24/2021	JANE STREET EXECUTION		399,204	400,000	399,764			45		45		399,809		(605)	(605)	1,373	03/01/2024	2.B FE
31847R-AH-5	FIRST AMERICAN FINANCIAL SR NT		09/17/2021	VARIOUS		1,381,340	1,400,000	1,395,282			40		40		1,395,322		(13,982)	(13,982)	3,220	08/15/2031	2.B FE
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		09/01/2021	SCHEDULED REDEMPTION		16,964	16,964	15,387	16,153		811		811		16,964				276	06/01/2034	1.A FM
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		413,815	413,815	417,436	416,280		(2,464)		(2,464)		413,815				10,186	03/01/2045	1.A FM
337738-AT-5	FISERV INC SR NT		09/10/2021	J P MORGAN SEC INC		760,011	700,000	699,951	699,961		5		5		699,965		60,046	60,046	26,942	07/01/2026	2.B FE
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		459,470	459,470	437,717	429,027		30,442		30,442		459,470				11,533	10/01/2047	1.A FM
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		337,062	337,062	334,060	334,831		2,230		2,230		337,062				8,426	03/01/2048	1.A FM
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		254,196	254,196	247,675	248,795		5,401		5,401		254,196				22,878	04/01/2048	1.A FM
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		09/01/2021	SCHEDULED REDEMPTION		483,488	483,488	486,774	486,202		(2,714)		(2,714)		483,488				12,126	12/01/2049	1.A FM
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		1,821,942	1,821,942	1,844,574	1,840,627		(18,684)		(18,684)		1,821,942				45,695	12/01/2049	1.A FM
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		2,676,392	2,676,392	2,751,666	2,755,515		(79,123)		(79,123)		2,676,392				57,816	08/01/2050	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		1,784,261	1,784,261	1,822,177	1,818,936		(34,675)		(34,675)		1,784,261				38,544	08/01/2050	1.A FM
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		1,117,391	1,117,391	1,154,754			(37,363)		(37,363)		1,117,391				15,632	01/08/2051	1.A FE
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A		09/01/2021	SCHEDULED REDEMPTION		169,721	169,721	171,100			(1,379)		(1,379)		169,721				982	05/08/2051	1.A FE
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		09/01/2021	SCHEDULED REDEMPTION		217,315	217,315	218,911			(1,596)		(1,596)		217,315				453	08/01/2051	1.A FE
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SR SEC 144A		08/01/2021	TRANSFER TO SA		9,999,503	10,000,000	9,999,500			3		3		9,999,503				75,548	12/30/2039	2.C FE
302445-AE-1	FLIR SYSTEMS INC SR NT		07/12/2021	CITIGROUP SEC INC		10,129,800	10,000,000	10,086,400	10,467,433		(22,593)		(22,593)		10,086,094		43,706	43,706	236,806	08/01/2030	2.C FE
341081-GA-9	FLORIDA PWR & LT CO SR NT FRN		08/30/2021	CALLED @ 100.000		600,000	600,000	600,000	600,000						600,000				2,958	07/28/2023	1.F FE
34354P-AF-2	FLOWSERVE CORPORATION SR NT		09/10/2021	STIFEL, NICOLAUS & CO		6,700,875	6,350,000	6,328,156	6,328,665		1,303		1,303		6,329,968		370,906	370,906	217,795	10/01/2030	2.C FE
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		09/15/2021	SCHEDULED REDEMPTION		156,102	156,102	156,095	156,099		3		3		156,102				562	02/15/2023	1.A FE
34533Y-AB-6	FORD CREDIT AUTO OWNER TR 2020-C CL A2		09/15/2021	SCHEDULED REDEMPTION		231,616	231,616	231,612	231,612		4		4		231,616				416	09/15/2023	1.A FE
345397-VU-4	FORD MOTOR CREDIT CO LLC SR NT		08/02/2021	MATURED		5,000,000	5,000,000	5,091,700	5,007,066		(7,066)		(7,066)		5,000,000				293,750	08/02/2021	3.B FE
34959E-AB-5	FORTINET INC SR NT		07/30/2021	MORGAN STANLEY CPTL		1,676,780	1,650,000	1,644,390			206		206		1,644,596		32,183	32,183	14,923	03/15/2031	2.A FE
35137L-AG-0	FOX CORP SR NT SER WI		09/24/2021	WELLS FARGO BANK, N.A.		536,445	500,000	500,000	500,000						500,000		36,445	36,445	23,676	01/25/2024	2.B FE
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		08/25/2021	TRADE ADJUSTMENT		1,472,843	31,848,250										1,472,843	1,472,843		02/14/2026	6. *
G3424*-AA-3	G4S INTERNATL FINANCE PLC SER A SR NT	D	07/23/2021	CALLED @ 117.229		41,030,212	35,000,000	35,000,000	35,000,000						35,000,000				7,312,232	05/13/2026	2.C
G3424*-AB-1	G4S INTERNATL FINANCE PLC SER B SR NT	D	07/23/2021	CALLED @ 125.735		18,860,252	15,000,000	15,000,000	15,000,000						15,000,000				4,432,698	05/13/2029	2.C
36321P-AA-8	GALAXY PIPELINE ASSETS SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		426,971	426,971	426,971	426,971						426,971				6,766	09/30/2027	1.C FE
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		07/02/2021	SCHEDULED REDEMPTION		528,034	528,034	528,034	528,034						528,034				48,684	01/02/2025	2.B FE
361448-BG-7	GATX CORP SR NT		07/23/2021	VARIOUS		9,612,500	10,000,000	9,532,200			2,619		2,619		9,534,819		77,681	77,681	89,986	06/01/2031	2.B FE
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A		09/18/2021	SCHEDULED REDEMPTION		306,667	306,667	306,588			79		79		306,667				1,626	06/18/2046	1.F FE
370334-CG-7	GENERAL MILLS INC SR NT		09/24/2021	MITSUBISHI TRUST		2,287,520	2,000,000	2,221,100	2,194,263		(18,038)		(18,038)		2,176,225		111,295	111,295	79,567	04/17/2028	2.B FE
375558-AU-7	GILEAD SCIENCES INC SR NT		09/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,977,000	9,997,443		1,853		1,853		9,999,296		704	704	330,000	12/01/2021	2.A FE
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	09/17/2021	SCHEDULED REDEMPTION		75,951	75,951	75,948			3		3		75,951				123	08/17/2041	1.F FE
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	09/17/2021	SCHEDULED REDEMPTION		1,750,520	1,750,520	1,750,437	1,750,441		79		79		1,750,520				27,685	10/17/2040	1.F FE
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	09/17/2021	SCHEDULED REDEMPTION		727,267	727,267	726,992	726,999		268		268		727,267				11,881	11/19/2040	1.F FE
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	D	09/17/2021	SCHEDULED REDEMPTION		287,579	287,579	283,580			3,999		3,999		287,579				2,548	04/17/2041	1.F FE
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	09/15/2021	JEFFERIES LLC		4,996,950	5,000,000	4,988,650							4,988,650		8,300	8,300		09/23/2031	2.A FE
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		09/01/2021	SCHDLD REDM/PRIN LOSS		126,006	126,693	117,314	121,366		4,640		4,640		126,006				3,358	09/01/2035	1.D FM
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		09/01/2021	SCHEDULED REDEMPTION		67,432	67,432	66,062	67,411		21		21		67,432				1,535	08/01/2034	1.A FM
36190C-AA-5	GNL QUINTERO SA SR NT 144A	D	07/31/2021	SCHEDULED REDEMPTION		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029	2.B FE
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		09/15/2021	SCHEDULED REDEMPTION		151,135	151,135	152,646			(1,511)		(1,511)		151,135				527	08/15/2041	2.C Z
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		788,596	788,596	788,596	788,596						788,596				29,572	09/20/2047	1.A FE
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		1,517,848	1,517,848	1,517,848	1,517,848						1,517,848				47,964	09/20/2047	1.A FE
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR		09/24/2021	BANK OF AMERICA NA		1,000,940	1,000,000	1,000,000	1,000,000						1,000,000		940	940	5,382	11/17/2023	1.F FE
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		09/15/2021	SCHEDULED REDEMPTION		238,015	238,015	237,896	237,915		100		100		238,015				3,844	10/15/2052	1.A FE
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		09/15/2021	SCHEDULED REDEMPTION		1,029,761	1,029,761	1,029,246	1,029,270		491		491		1,029,761				13,541	04/15/2055	1.A FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2021	SCHEDULED REDEMPTION		223,100	223,100	223,100	223,100						223,100				16,137	07/01/2038	1.G FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2021	SCHEDULED REDEMPTION		1,306,995	1,306,995	1,306,995	1,306,995						1,306,995				81,739	07/01/2038	1.G FE
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	09/29/2021	SCHEDULED REDEMPTION		180,000	180,000	180,000							180,000				3,465	03/29/2026	3.B FE
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		09/30/2021	SCHEDULED REDEMPTION		837,717	837,717	837,717	837,717						837,717				32,734	12/31/2030	2.C PL
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		868,749	868,749	878,115	876,658		(7,909)		(7,909)		868,749				21,801	03/01/2050	1.A FM
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		1,092,528	1,092,528	1,115,573	1,112,114		(19,586)		(19,586)		1,092,528				23,749	10/01/2050	1.A FM
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		686,394	686,394	699,800	697,716		(11,322)		(11,322)		686,394				17,145	05/01/2050	1.A FM
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		630,703	630,703	640,656	639,111		(8,408)		(8,408)		630,703				15,754	05/01/2050	1.A FM
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,680,288	1,680,288	1,719,144	1,711,828		(31,541)		(31,541)		1,680,288				42,702	07/01/2050	1.A FM
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		581,638	581,638	592,907	590,788		(9,150)		(9,150)		581,638				14,782	07/01/2050	1.A FM
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		09/01/2021	SCHEDULED REDEMPTION		811,158	811,158	826,240	824,669		(13,511)		(13,511)		811,158				17,645	10/01/2050	1.A FM
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		1,458,603	1,458,603	1,493,017	1,490,570		(31,966)		(31,966)		1,458,603				32,069	01/01/2051	1.A FM
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		106,586	106,586	107,186			(600)		(600)		106,586				843	10/01/2051	1.B FE
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A		09/01/2021	SCHEDULED REDEMPTION		933,955	933,955	944,754			(10,799)		(10,799)		933,955				9,370	09/01/2051	1.B FE
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		09/01/2021	SCHDLD REDM/PRIN LOSS		14,623	17,371	16,164	14,299		324		324		14,623				665	02/01/2036	4.B FM
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		09/01/2021	SCHDLD REDM/PRIN LOSS		20,235	24,037	22,901	20,101		133		133		20,235				920	02/01/2036	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		09/01/2021	SCHDLD REDM/PRIN LOSS		151,964	154,772	143,735	168,623		(16,659)		(16,659)		151,964				5,684	05/01/2036	6. FM
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		09/01/2021	SCHDLD REDM/PRIN LOSS		149,827	153,699	132,617	169,329		(19,502)		(19,502)		149,827				4,212	05/01/2036	6. FM
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		09/01/2021	SCHEDULED REDEMPTION		453,701	453,701	425,392	443,718		9,983		9,983		453,701				17,617	03/01/2035	1.D FM
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		09/01/2021	SCHEDULED REDEMPTION		169,621	169,621	163,320	166,993		2,628		2,628		169,621				6,781	11/01/2035	2.B FM
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		09/01/2021	SCHEDULED REDEMPTION		62,865	62,865	61,656	62,761		104		104		62,865				1,179	10/01/2033	1.A FM
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		09/01/2021	SCHDLD REDM/PRIN LOSS		143,877	148,070	138,024	146,326		(2,449)		(2,449)		143,877				6,609	12/01/2035	1.D FM
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		09/01/2021	SCHDLD REDM/PRIN LOSS		78,582	80,872	78,527	77,080		1,502		1,502		78,582				3,285	12/01/2035	3.B FM
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		09/01/2021	SCHEDULED REDEMPTION		193,766	193,766	190,403	191,635		2,131		2,131		193,766				3,953	04/01/2035	1.A FM
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		09/01/2021	SCHEDULED REDEMPTION		38,908	38,908	35,645	37,066		1,842		1,842		38,908				867	09/01/2035	1.A FM
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		09/01/2021	SCHDLD REDM/PRIN LOSS		385,409	373,273	347,917	380,274		5,134		5,134		385,409				7,233	03/01/2037	1.D FM
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		09/01/2021	SCHEDULED REDEMPTION		165,703	165,703	159,023	165,587		116		116		165,703				3,200	06/01/2034	1.A FM
04436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	09/27/2021	SCHEDULED REDEMPTION		145,473	145,473	145,473	145,473						145,473				4,124	06/27/2027	2.B FE
04436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	09/27/2021	SCHEDULED REDEMPTION		121,621	121,621	126,537	127,899					(1,362)	126,537	(4,916)		(4,916)	4,608	06/27/2027	2.B FE
40653*-AA-4	HAMAKUA ENERGY SR SEC		09/30/2021	SCHEDULED REDEMPTION		350,738	350,738	350,738	350,738						350,738				10,575	12/31/2030	2.C PL
41245*-AF-6	HARDY STORAGE CO LLC SR NT		09/01/2021	SCHEDULED REDEMPTION		202,408	202,408	202,408	202,408						202,408				8,604	02/01/2023	2.B
42249#-AC-3	HEALTHPARTNERS, INC SER 2020		07/01/2021	SCHEDULED REDEMPTION		35,455	35,455	35,455	35,455						35,455				1,782	07/01/2050	1.F FE
42250P-AC-7	HEALTHPEAK PROPERTIES SR NT		09/27/2021	U.S. BANCORP		197,794	200,000	199,754			9		9		199,763		(1,969)	(1,969)	578	02/01/2027	2.A FE
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		09/20/2021	SCHEDULED REDEMPTION		285,503	285,503	285,388			115		115		285,503				845	07/20/2048	1.G FE
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		09/20/2021	SCHEDULED REDEMPTION		89,041	89,041	89,035	89,035		6		6		89,041				1,862	06/20/2047	1.G FE
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A		07/30/2021	SCHEDULED REDEMPTION		176,867	176,867	176,789			77		77		176,867				545	04/28/2056	1.G FE
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		276,117	276,117	276,113			3		3		276,117				2,807	02/20/2048	1.G FE
42710V-AA-2	HERCULES CAP FNDG TR 2018-1A CL A 144A		08/20/2021	SCHEDULED REDEMPTION		328,004	328,004	327,999	328,003		2		2		328,004				11,325	11/22/2027	1.F FE
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		2,539,753	2,539,753	2,543,963	2,540,406		(652)		(652)		2,539,753				88,775	02/20/2028	1.F FE
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		731,468	731,468	731,418	731,414		54		54		731,468				31,013	09/20/2041	1.A FE
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		726,198	726,198	726,132	726,144		54		54		726,198				29,082	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		845,081	845,081	844,804	844,844		236		236		845,081				31,364	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		09/20/2021	SCHEDULED REDEMPTION		586,920	586,920	586,873	586,878		42		42		586,920				17,856	09/20/2042	1.A FE
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		09/20/2021	SCHEDULED REDEMPTION		427,066	427,066	426,894	426,917		149		149		427,066				15,032	09/20/2047	1.A FE
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		09/20/2021	SCHEDULED REDEMPTION		137,763	137,763	141,170	140,716		(2,953)		(2,953)		137,763				5,827	09/20/2047	1.A FE
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		09/20/2021	SCHEDULED REDEMPTION		433,895	433,895	433,721	433,745		151		151		433,895				15,824	09/20/2047	1.A FE
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		09/20/2021	SCHEDULED REDEMPTION		86,779	86,779	88,932	88,638		(1,859)		(1,859)		86,779				3,805	09/20/2047	1.A FE
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		09/20/2021	SCHEDULED REDEMPTION		211,033	211,033	216,282	216,341		(5,308)		(5,308)		211,033				8,466	09/20/2048	1.A FE
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		09/20/2021	SCHEDULED REDEMPTION		494,212	494,212	506,563	506,849		(12,637)		(12,637)		494,212				22,713	09/20/2048	1.A FE
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1	D	09/30/2021	SCHEDULED REDEMPTION		434,061	434,061	434,061	434,061						434,061				16,451	03/30/2028	1.G Z
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		09/01/2021	SCHEDULED REDEMPTION		251,709	251,709	251,702	251,703		7		7		251,709				5,678	09/01/2039	1.B FE
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		09/01/2021	SCHEDULED REDEMPTION		72,425	72,425	72,421	72,422		4		4		72,425				1,685	09/01/2039	1.D FE
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		09/01/2021	SCHEDULED REDEMPTION		75,513	75,513	75,512	75,512		1		1		75,513				1,838	09/01/2039	2.A FE
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		09/27/2021	SCHEDULED REDEMPTION		190,025	190,025	170,547	176,095		13,930		13,930		190,025				1,189	12/25/2034	1.A FM
438516-CC-8	HONEYWELL INTL SR NT		09/24/2021	VARIOUS		150,008	150,000	150,000	150,000						150,000		8	8	740	08/19/2022	1.F FE
440452-AG-5	HORMEL FOODS CORP SR NT		09/24/2021	VARIOUS		801,508	800,000	799,856			12		12		799,868		1,640	1,640	1,268	06/03/2024	1.F FE
42824C-BB-4	HP ENTERPRISE CO SR NT FRN		09/07/2021	CALLED @ 100.000		20,150,000	20,150,000	20,150,000	20,150,000						20,150,000				174,734	10/05/2021	2.B FE
44416*-AG-1	HUDSON TRANS SR SEC SER 3		08/31/2021	SCHEDULED REDEMPTION		45,928	45,928	45,928	45,928						45,928				1,529	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		08/31/2021	SCHEDULED REDEMPTION		8,008	8,008	8,008	8,008						8,008				267	11/30/2032	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		08/31/2021	SCHEDULED REDEMPTION		10,493	10,493	10,493	10,493						10,493				349	11/30/2032	2.A PL
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		08/31/2021	SCHEDULED REDEMPTION		243,377	243,377	243,377	243,377						243,377				8,068	05/31/2033	2.A PL
444859-BA-9	HUMANA INC SR NT		07/28/2021	MORGAN STANLEY CPTL		411,952	400,000	417,612	399,356		13,294		13,294		412,650		(698)	(698)	8,365	12/01/2022	2.C FE
444859-BJ-0	HUMANA INC SR NT		07/28/2021	WELLS FARGO BANK, N.A.		773,790	750,000	783,508			(9,001)		(9,001)		774,507		(717)	(717)	13,594	12/15/2022	2.C FE
444859-BP-6	HUMANA INC SR NT		09/24/2021	MILLENNIUM ADVISORS		400,172	400,000	399,926			(8)		(8)		399,918		254	254	390	08/03/2023	2.B FE
459200-JX-0	IBM CORP SR NT		09/24/2021	KEYBANC CPTL MARKETS		508,345	500,000	499,730	499,874		68		68		499,942		8,403	8,403	12,429	05/13/2022	1.G FE
G4706#-AB-4	ICON INVESTMENTS FIVE ULTD CO SR NT	D	07/01/2021	CALLED @ 103.537		37,273,357	36,000,000	36,000,000	36,000,000						36,000,000				1,744,317	12/08/2023	4.C Z
G4706#-AC-2	ICON INVESTMENTS FIVE ULTD CO SR NT	D	07/01/2021	CALLED @ 104.989		6,299,320	6,000,000	6,000,000	6,000,000						6,000,000				381,535	12/08/2025	4.C Z
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		09/27/2021	SCHEDULED REDEMPTION		73,043	73,043	65,556	69,119		3,924		3,924		73,043				396	09/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		09/27/2021	SCHEDULED REDEMPTION		207,052	207,052	183,481	190,597		16,455		16,455		207,052				927	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		09/27/2021	SCHEDULED REDEMPTION		418,322	418,322	377,319	388,093		30,229		30,229		418,322				1,898	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		09/27/2021	SCHEDULED REDEMPTION		267,377	267,377	221,589	233,460		33,917		33,917		267,377				1,501	08/25/2035	1.A FM
45256#-AB-8	IMPACT CIL PARENT LLC		09/28/2021	CALLED @ 100.000		23,171,409	23,171,409	23,171,409	23,171,409						23,171,409				1,290,403	10/25/2056	1.G FE
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A		09/01/2021	SCHEDULED REDEMPTION		62,972	62,972	64,564	63,400		(429)		(429)		62,972				2,030	07/01/2033	1.B FE
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		396,886	396,886	396,886	396,886						396,886				15,626	01/01/2051	1.A FM
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	07/15/2021	SCHEDULED REDEMPTION		1,067,754	1,067,754	1,067,754	1,067,754						1,067,754				48,049	10/15/2021	2.B FE
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	07/15/2021	SCHEDULED REDEMPTION		496,001	496,001	496,001	496,001						496,001				19,474	04/15/2026	2.B FE
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		09/01/2021	SCHDLD REDM/PRIN LOSS		643,554	566,292	508,406	648,036		(4,482)		(4,482)		643,554				13,523	09/01/2036	1.D FM
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		09/01/2021	SCHDLD REDM/PRIN LOSS		207,203	202,290	179,347	207,742		(538)		(538)		207,203				4,799	09/01/2036	1.D FM
456837-AV-5	ING GROEP NV SR NT SER VAR	D	09/10/2021	CITIGROUP GLBL MKT INC		607,656	600,000	600,000							600,000		7,656	7,656	4,689	04/01/2027	1.G FE
459506-AM-3	INTL FLAVOR & FRAGRANCES SR NT 144A		09/07/2021	BANK OF AMERICA NA		200,534	200,000	200,000	200,000						200,000		534	534	1,367	09/15/2022	2.B FE
466313-AL-7	JABIL INC SR NT		09/23/2021	FIFTH THIRD BANK, THE		2,065,170	2,050,000	2,049,611			34		34		2,049,644		15,526	15,526	15,779	04/15/2026	2.C FE
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	07/05/2021	SCHEDULED REDEMPTION		1,349,596	1,349,596	1,349,596	1,349,596						1,349,596				71,176	07/08/2022	3.A FE
47717#-AA-9	JETPEAK LLC SEC		09/30/2021	SCHEDULED REDEMPTION		635,028	635,028	635,028	635,028						635,028				15,876	06/30/2037	3.C PL
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		09/01/2021	SCHDLD REDM/PRIN LOSS		41,667	43,268	37,185			(37,185)		(37,185)				41,667	41,667	2,715	12/01/2036	1.A FM
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		09/01/2021	SCHDLD REDM/PRIN LOSS		121,949	122,181	113,467	108,690		13,259		13,259		121,949				4,499	01/01/2036	1.D FM
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		09/01/2021	SCHEDULED REDEMPTION		148,320	148,322	148,020	147,607		713		713		148,320				2,880	10/01/2036	4.B FM
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		09/01/2021	SCHEDULED REDEMPTION		53,041	53,041	48,467	50,311		2,731		2,731		53,041				1,161	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		09/01/2021	SCHEDULED REDEMPTION		104,473	104,473	97,324	102,890		1,583		1,583		104,473				1,989	07/01/2035	1.A FM
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		09/01/2021	SCHDLD REDM/PRIN LOSS		625,302	630,062	553,169	609,028		16,273		16,273		625,302				13,137	04/01/2037	1.D FM
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		09/01/2021	SCHDLD REDM/PRIN LOSS		200,346	200,388	171,466	189,790		10,556		10,556		200,346				4,454	06/01/2037	1.D FM
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		325,648	325,648	333,891	332,872		(7,224)		(7,224)		325,648				7,942	05/01/2046	1.A FM
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		900,363	900,363	906,272	905,228		(4,865)		(4,865)		900,363				22,617	01/01/2047	1.A FM
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		504,779	504,779	513,494	511,878		(7,099)		(7,099)		504,779				12,685	05/01/2047	1.A FM
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		09/01/2021	SCHEDULED REDEMPTION		877,873	877,873	850,439	827,544		50,328		50,328		877,873				22,094	12/01/2048	1.A FM
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,412,361	1,412,361	1,389,307	1,368,802		43,559		43,559		1,412,361				39,812	01/01/2049	1.A FM
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		379,700	379,700	376,852	377,470		2,230		2,230		379,700				10,568	09/01/2040	1.A FM
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,101,769	1,101,769	1,111,237	1,123,838		(22,069)		(22,069)		1,101,769				29,602	04/01/2049	1.A FM
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,662,205	1,662,205	1,657,789	1,658,722		3,483		3,483		1,662,205				46,680	05/01/2049	1.A FM
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		111,199	111,199	111,894	111,768		(569)		(569)		111,199				3,122	08/01/2049	1.A FM
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		210,484	210,484	213,115	212,638		(2,154)		(2,154)		210,484				5,910	08/01/2049	1.A FM
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		107,307	107,307	107,894	107,819		(513)		(513)		107,307				3,011	09/01/2049	1.A FM
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		585,309	585,309	592,169	591,301		(5,991)		(5,991)		585,309				16,421	09/01/2049	1.A FM
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,061,884	1,061,884	1,085,776	1,097,434		(35,550)		(35,550)		1,061,884				29,612	11/01/2049	1.A FM
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		952,987	952,987	963,716	969,016		(16,029)		(16,029)		952,987				23,009	12/01/2049	1.A FM
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		2,687,912	2,687,912	2,729,911	2,749,757		(61,845)		(61,845)		2,687,912				64,898	12/01/2049	1.A FM
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		504,396	504,396	508,495	507,789		(3,392)		(3,392)		504,396				12,486	02/01/2050	1.A FM
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		2,127,806	2,127,806	2,154,404	2,166,980		(39,174)		(39,174)		2,127,806				52,671	02/01/2050	1.A FM
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,083,842	1,083,842	1,097,898	1,104,825		(20,984)		(20,984)		1,083,842				27,354	03/01/2050	1.A FM
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,779,600	1,779,600	1,790,722	1,786,807		(7,207)		(7,207)		1,779,600				44,474	05/01/2050	1.A FM
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		930,432	930,432	933,775	933,141		(2,710)		(2,710)		930,432				25,622	06/01/2049	1.A FM
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		952,541	952,541	965,192	963,237		(10,695)		(10,695)		952,541				23,759	03/01/2050	1.A FM
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		914,170	914,170	931,311	928,357		(14,187)		(14,187)		914,170				23,255	06/01/2050	1.A FM
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		2,998,479	2,998,479	3,065,945	3,079,214		(80,735)		(80,735)		2,998,479				76,276	06/01/2050	1.A FM
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,235,971	1,235,971	1,261,269	1,266,081		(30,110)		(30,110)		1,235,971				31,130	07/01/2050	1.A FM
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		2,097,405	2,097,405	2,146,890	2,156,284		(58,880)		(58,880)		2,097,405				52,827	07/01/2050	1.A FM
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		656,053	656,053	673,787	671,474		(15,421)		(15,421)		656,053				14,159	11/01/2050	1.A FM
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		1,495,130	1,495,130	1,541,852	1,536,751		(41,621)		(41,621)		1,495,130				31,864	12/01/2050	1.A FM
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,495,130	1,495,130	1,534,377	1,530,097		(34,968)		(34,968)		1,495,130				31,864	12/01/2050	1.A FM
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		1,993,506	1,993,506	2,055,803	2,060,002		(66,496)		(66,496)		1,993,506				42,486	12/01/2050	1.A FM
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		2,019,405	2,019,405	2,066,735	2,062,274		(42,869)		(42,869)		2,019,405				43,737	01/01/2051	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		747,924	747,924	768,492	767,784		(19,861)		(19,861)		747,924				18,887	08/01/2050	1.A FM
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		1,532,522	1,532,522	1,583,526	1,587,103		(54,581)		(54,581)		1,532,522				32,918	10/01/2050	1.A FM
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		420,754	420,754	432,127	431,019		(10,265)		(10,265)		420,754				9,038	10/01/2050	1.A FM
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,625,481	1,625,481	1,669,166			(43,685)		(43,685)		1,625,481				22,706	06/07/2051	1.A FE
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		1,093,101	1,093,101	1,102,495			(9,394)		(9,394)		1,093,101				13,280	08/01/2051	1.A FE
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		241,143	241,143	242,612			(1,469)		(1,469)		241,143				1,383	12/01/2051	1.B FE
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		07/01/2021	SCHEDULED REDEMPTION		83,468	83,468	82,751	83,464		4		4		83,468				1,277	04/01/2035	1.A FM
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		09/01/2021	SCHDLD REDM/PRIN LOSS		505,221	505,526	486,348	492,396		12,825		12,825		505,221				20,532	09/01/2035	3.B FM
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		3,163,471	3,163,471	3,265,295	3,278,377		(114,906)		(114,906)		3,163,471				68,293	02/01/2050	1.A FM
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		528,097	528,097	543,114	542,662		(14,565)		(14,565)		528,097				11,401	02/01/2050	1.A FM
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		620,812	620,812	640,794	640,191		(19,380)		(19,380)		620,812				13,402	02/01/2050	1.A FM
494550-BL-9	KINDER MORGAN ENER PART SR NT		07/27/2021	STIFEL, NICOLAUS & CO		1,030,070	1,000,000	1,046,915			(14,854)		(14,854)		1,032,061		(1,991)	(1,991)	35,989	09/01/2022	2.B FE
500255-AX-2	KOHL'S CORPORATION SR NT		09/30/2021	JEFFERIES LLC		512,410	500,000	500,285			(12)		(12)		500,273		12,137	12,137	8,625	05/01/2031	2.C FE
50064Y-AC-7	KOREA HYDRO & NUCLEAR PO SR NT 144A	D	07/13/2021	MATURED		15,000,000	15,000,000	14,638,650	14,975,854		24,146		24,146		15,000,000				712,500	07/13/2021	1.C FE
50077L-AK-2	KRAFT HEINZ FOODS CO GUARNT		07/14/2021	CALLED @ 111.643		44,657,200	40,000,000	39,951,801	39,973,336		2,906		2,906		39,976,242		23,758	23,758	6,232,811	07/15/2025	3.A FE
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC		09/10/2021	SCHEDULED REDEMPTION		187,991	187,991	187,991							187,991				1,334	04/10/2046	2.B
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		09/15/2021	SCHEDULED REDEMPTION		135,691	135,691	135,691	135,691						135,691				4,558	09/15/2045	4.A
50547V-AA-4	LAC FUNDING ABS 2021A		07/15/2021	SCHEDULED REDEMPTION		318,261	318,261	318,261							318,261				6,080	12/31/2035	2.C PL
X5151*-AK-6	LANDSVIRKJUN SR NT SER B	D	08/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000							10,000,000				136,478	02/08/2030	2.B
517834-AF-4	LAS VEGAS SANDS CORP SR NT		07/14/2021	GOLDMAN, SACHS & CO		427,696	400,000	398,848	398,985		54		54		399,039		28,657	28,657	14,647	08/08/2029	2.C FE
517834-AH-0	LAS VEGAS SANDS CORP SR NT		07/26/2021	J P MORGAN SEC INC		2,916,844	2,800,000	2,806,724	2,805,533		(672)		(672)		2,804,861		111,983	111,983	48,043	06/25/2025	2.C FE
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		09/15/2021	SCHEDULED REDEMPTION		136,906	136,906	136,906	136,906						136,906				6,772	06/15/2033	3.A FE
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		09/25/2021	SCHDLD REDM/PRIN LOSS		187,085	209,361	152,414	132,451		54,634		54,634		187,085				919	12/25/2036	1.D FM
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		09/01/2021	SCHEDULED REDEMPTION		527,643	527,643	478,742	501,463		26,180		26,180		527,643				4,634	11/01/2035	1.A FM
50188F-AE-5	LG&E & KU ENERGY LLC SR NT SER WI		07/01/2021	CALLED @ 100.000		7,000,000	7,000,000	6,989,388	6,998,977		680		680		6,999,656		344	344	229,688	10/01/2021	2.A FE
53079E-BL-7	LIBERTY MUTUAL GRP INC CO GUARNT 144A		08/25/2021	VARIOUS		18,996,250	20,000,000	18,247,600			2,245		2,245		18,249,845		746,405	746,405	486,497	02/01/2061	3.A FE
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		07/29/2021	SCHEDULED REDEMPTION		1,867,427	1,867,427	1,870,147	1,869,270		(1,843)		(1,843)		1,867,427				56,023	10/30/2027	1.G PL
53944Y-AN-3	LLOYDS BANKING GRP PLC SR NT	D	09/21/2021	BANK OF AMERICA NA		401,200	400,000	400,000							400,000		1,200	1,200	1,483	05/11/2024	1.F FE
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		09/15/2021	SCHEDULED REDEMPTION		102,500	102,500	102,471	102,487		13		13		102,500				2,943	06/15/2048	1.G FE
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	09/20/2021	SCHEDULED REDEMPTION		363,078	363,078	362,928	354,992		8,085		8,085		363,078				6,392	12/20/2047	1.F FE
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	09/20/2021	SCHEDULED REDEMPTION		499,230	499,230	499,204	499,204		26		26		499,230				7,507	01/20/2048	1.F FE
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	09/20/2021	SCHEDULED REDEMPTION		469,296	469,296	469,254			42		42		469,296				4,690	03/20/2048	1.F FE
539830-AY-5	LOCKHEED MARTIN CORP SR NT		09/15/2021	MATURED		5,558,000	5,558,000	5,542,993	5,556,772		1,228		1,228		5,558,000				186,193	09/15/2021	1.G FE
548661-DX-2	LOWE'S COS INC SR NT		09/23/2021	U.S. BANCORP		244,298	250,000	249,823	249,827		17		17		249,844		(5,546)	(5,546)	3,024	04/15/2028	2.A FE
50249A-AE-3	LYB INT FINANCE III CO GUARFRN		09/22/2021	MARKETAXESS		1,000,850	1,000,000	1,003,131			(3,046)		(3,046)		1,000,085		765	765	8,731	10/01/2023	2.B FE
554694-AB-5	MACKINAW PWR LLC SR SEC 144A		07/31/2021	CALLED @ 100.000		339,954	339,954	339,954	339,954						339,954				16,053	10/31/2023	2.C FE
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A		07/19/2021	SCHEDULED REDEMPTION		1,680	1,680	1,680							1,680				13	01/18/2028	1.A FE
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		07/05/2021	SCHEDULED REDEMPTION		2,490,020	2,490,020	2,501,756	2,490,020						2,490,020				73,525	09/30/2025	3.A PL
565849-AL-0	MARATHON OIL CORP SR NT		09/03/2021	CALLED @ 110.921		11,092,112	10,000,000	9,977,100	9,988,775		1,616		1,616		9,990,391		9,609	9,609	1,383,001	06/01/2025	2.C FE
571748-AV-4	MARSH & MCLENNAN COS INC SR NT		09/10/2021	WELLS FARGO BANK, N.A.		2,355,716	2,200,000	2,313,940	2,285,516		(17,028)		(17,028)		2,268,488		87,228	87,228	60,103	06/03/2024	2.A FE
573284-AY-2	MARTIN MARIETTA SR NT		09/21/2021	SUNTRUST CPTL MKTS		350,763	350,000	349,958			5		5		349,963		800	800	512	07/15/2023	2.B FE
81786@-AA-6	MASCO CORPORATION CTL PTC SER A1		09/15/2021	SCHEDULED REDEMPTION		210,335	210,335	210,335	210,335						210,335				8,448	05/15/2032	1.D PL
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		09/01/2021	SCHDLD REDM/PRIN LOSS		59,099	59,099	55,973	58,974		126		126		59,099				1,268	11/01/2035	1.D FM
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		09/01/2021	SCHDLD REDM/PRIN LOSS		596,413	596,413	480,768	532,611		63,802		63,802		596,413				15,201	02/01/2036	1.D FM
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		09/01/2021	SCHEDULED REDEMPTION		43,166	43,166	40,917	43,166		0		0		43,166				1,099	02/01/2036	2.B FM
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		09/01/2021	SCHEDULED REDEMPTION		34,966	34,966	33,406	34,352		614		614		34,966				1,368	11/01/2035	1.A FM
579780-AR-8	MCCORMICK & CO SR NT		08/06/2021	DEUTSCHE BANK SEC INC		394,952	400,000	398,944			103		103		399,047		(4,095)	(4,095)	1,790	02/15/2026	2.B FE
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		09/30/2021	SCHEDULED REDEMPTION		75,858	75,858	75,858	75,858						75,858				2,720	12/31/2037	2.C PL
55396#-AA-0	MEC HOLDINGS LLC SEC		09/30/2021	SCHEDULED REDEMPTION		237,383	237,383	237,383	237,383						237,383				5,144	05/31/2039	2.B PL
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		08/01/2021	SCHEDULED REDEMPTION		689,785	689,785	680,947	683,538		6,247		6,247		689,785				5,321	10/01/2048	1.A FM
58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		355,281	355,281	358,890			(3,608)		(3,608)		355,281				1,899	06/01/2051	1.B FE
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		625,644	625,644	628,772			(3,128)		(3,128)		625,644				7,373	04/01/2051	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		09/01/2021	SCHDLD REDM/PRIN LOSS		53,735	53,134	43,663	49,642		4,094		4,094		53,735				1,004	12/01/2035	1.D FM
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		09/01/2021	SCHEDULED REDEMPTION		138,717	138,717	137,503	138,065		652		652		138,717				2,783	02/01/2035	1.A FM
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		09/01/2021	SCHEDULED REDEMPTION		85,542	85,542	76,347	80,802		4,740		4,740		85,542				1,716	02/01/2035	1.A FM
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		09/01/2021	SCHEDULED REDEMPTION		3,816	3,816	3,827	3,817		(1)		(1)		3,816				92	05/01/2034	1.A FM
59217G-CS-6	MET LIFE GLOB FUNDING I SEC 144A		09/24/2021	JANE STREET EXECUTION		302,772	300,000	299,949	299,982		13		13		299,995		2,777	2,777	12,291	01/11/2022	1.D FE
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		442,590	442,590	442,580			10		10		442,590				2,431	01/01/2056	1.A FE
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		221,272	221,272	221,269			3		3		221,272				1,508	01/01/2056	1.C FE
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		344,964	344,964	344,963			1		1		344,964				2,806	01/01/2056	1.F FE
595017-AV-6	MICROCHIP TECHNOLOGY INC SR SEC 144A		09/24/2021	GOLDMAN, SACHS & CO		500,140	500,000	500,840	500,833		(195)		(195)		500,638		(498)	(498)	3,780	02/15/2024	2.C FE
59523U-AM-9	MID-AMERICA APARTMENTS L SR NT		07/08/2021	WELLS FARGO BANK, N.A.		4,455,240	4,000,000	4,295,420	4,239,744		(24,632)		(24,632)		4,215,112		240,128	240,128	105,333	11/15/2025	2.A FE
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		08/16/2021	U.S. BANCORP		475,875	450,000	450,396	450,364		(22)		(22)		450,342		25,533	25,533	11,447	03/15/2030	2.A FE
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2021	SCHEDULED REDEMPTION		693,210	693,210	693,210	693,210						693,210				41,593	03/15/2025	3.B FE
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		09/01/2021	SCHEDULED REDEMPTION		254,681	254,681	254,678	254,681						254,681				11,091	08/01/2037	1.B FE
60527T-A*-5	MISSISSIPPI BUS FIN CORP TAX REV BONDS		07/30/2021	CALLED @ 101.463		76,097,085	75,000,000	75,000,000	74,942,621		41,284		41,284		74,983,904		16,096	16,096	5,256,252	10/20/2021	2.B
605417-CC-6	MISSISSIPPI POWE SR NT FRN SER A		09/24/2021	MILLENNIUM ADVISORS		100,011	100,000	100,000							100,000		11	11	88	06/28/2024	1.G FE
606822-AP-9	MITSUBISHI UFJ FIN GRP SR NT	D	07/12/2021	NIKKO SECURITIES CO		512,185	500,000	501,090	500,561		(189)		(189)		500,371		11,814	11,814	12,918	07/25/2022	1.G FE
606822-AS-3	MITSUBISHI UFJ FIN GRP SR NT FRN	D	09/24/2021	VARIOUS		605,483	600,000	605,782			(1,713)		(1,713)		604,069		1,414	1,414	4,469	03/02/2023	1.G FE
609207-AV-7	MONDELEZ INTL SR NT		09/24/2021	GOLDMAN, SACHS & CO		501,580	500,000	499,930	499,947		26		26		499,973		1,607	1,607	3,863	07/01/2022	2.B FE
609207-AY-1	MONDELEZ INTL SR NT		07/09/2021	WELLS FARGO BANK, N.A.		14,592,300	15,000,000	14,533,950	14,965,305		2,535		2,535		14,535,165		57,135	57,135	209,375	10/15/2032	2.B FE
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		09/01/2021	SCHEDULED REDEMPTION		15,637	15,637	14,239	15,025		612		612		15,637				270	07/01/2034	1.A FM
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		09/01/2021	SCHEDULED REDEMPTION		648,702	648,763	624,004	638,059		9,354		9,354		648,702				28,154	08/01/2035	2.B FM
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		09/01/2021	SCHEDULED REDEMPTION		43,626	43,626	44,450	43,972		(346)		(346)		43,626				1,679	08/01/2034	1.A FM
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		09/01/2021	SCHEDULED REDEMPTION		44,134	44,138	43,504	43,761		276		276		44,134				1,926	08/01/2035	3.B FM
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		09/01/2021	SCHDLD REDM/PRIN LOSS		108,974	109,126	77,566			(77,566)		(77,566)				108,974	108,974	4,216	11/01/2035	1.D FM
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		09/01/2021	SCHEDULED REDEMPTION		380,326	380,326	356,564	359,155		21,171		21,171		380,326				7,530	08/01/2034	1.A FM
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		09/01/2021	SCHEDULED REDEMPTION		141,213	141,213	139,889	140,600		613		613		141,213				5,348	03/01/2035	1.A FM
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		09/01/2021	SCHDLD REDM/PRIN LOSS		65,697	65,697	31,456	43,408		22,289		22,289		65,697				920	06/01/2036	1.D FM
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		09/01/2021	SCHEDULED REDEMPTION		2,188	2,188	2,105	2,175		13		13		2,188				83	03/01/2035	1.A FM
617446-8Y-8	MORGAN STANLEY SR NT		07/14/2021	MORGAN STANLEY CPTL		9,808,400	10,000,000	9,833,700			282		282		9,833,982		(25,582)	(25,582)	133,095	01/25/2052	1.F FE
61744Y-AN-8	MORGAN STANLEY SR NT SER GMTN		09/24/2021	MARKETAXESS		1,036,180	1,000,000	1,026,700	1,017,987		(6,382)		(6,382)		1,011,605		24,575	24,575	36,892	01/23/2023	1.G FE
617446-7X-1	MORGAN STANLEY SUB		09/13/2021	CITIGROUP GLBL MKT INC		747,702	650,000	647,043	648,578		184		184		648,762		98,940	98,940	26,271	11/24/2025	2.A FE
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		09/30/2021	SCHEDULED REDEMPTION		150,281	150,281	150,281							150,281				1,081	07/12/2051	1.G PL
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		09/20/2021	SCHEDULED REDEMPTION		200,041	200,041	199,997	200,001		40		40		200,041				4,503	04/20/2046	1.F FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		09/20/2021	SCHEDULED REDEMPTION		681,943	681,943	677,680			4,263		4,263		681,943				6,645	12/20/2046	1.G FE
61913P-AA-0	MTGIT TR 2004-1 CL A1		09/27/2021	SCHEDULED REDEMPTION		106,410	106,410	91,163	94,033		12,377		12,377		106,410				673	11/25/2034	1.A FM
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		09/25/2021	SCHEDULED REDEMPTION		129,984	129,984	103,867	115,717		14,267		14,267		129,984				704	02/25/2035	1.A FM
626717-AG-7	MURPHY OIL CORP SR NT		07/12/2021	J P MORGAN SEC INC		3,000,000	3,000,000	2,799,270	2,819,425		1,953		1,953		2,821,377		178,623	178,623	118,469	12/01/2042	3.C FE
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		1,101,512	1,101,512	1,101,382	1,101,387		125		125		1,101,512				13,846	10/20/2037	1.A FE
63390@-AB-2	NAMPAK INTERNATIONAL LTD SER B SR NT	D	08/19/2021	CALLED @ 100.000		53,633	53,633	53,633	53,633						53,633				2,057	05/28/2023	3.A
63111X-AC-5	NASDAQ INC SR NT		09/24/2021	TORONTO DOMINION		250,035	250,000	250,000	250,000						250,000		35	35	853	12/21/2022	2.B FE
P7077@-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	09/30/2021	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				3,566	03/31/2035	3.C Z
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	09/30/2021	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				5,250	11/30/2033	3.C Z
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	09/30/2021	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				2,415	06/30/2035	3.C Z
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		08/01/2021	TRANSFER TO SA		6,086,163	6,086,163	6,086,163	6,086,163						6,086,163				91,381	10/10/2042	1.D FE
63859U-BD-4	NATIONWIDE BLDG SOCIETY SR NT 144A	D	07/27/2021	MATURED		10,000,000	10,000,000	9,982,200	9,997,851		2,149		2,149		10,000,000				245,000	07/27/2021	1.E FE
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A		09/15/2021	SCHEDULED REDEMPTION		43,525	43,525	43,515			10		10		43,525				129	10/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		09/15/2021	SCHEDULED REDEMPTION		35,977	35,977	35,971			5		5		35,977				180	05/15/2069	1.A FE
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		07/26/2021	SCHEDULED REDEMPTION		26,117	26,117	26,141	26,132		(15)		(15)		26,117				39	04/25/2031	1.A FE
64129K-AY-3	NEUBERGER BERMAN CLO 2013-15A CL BR 144A	D	09/21/2021	CALLED @ 100.000		500,000	500,000	493,650	494,044		1,843		1,843		495,887		4,113	4,113	8,770	10/15/2029	1.C FE
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		09/01/2021	SCHDLD REDM/PRIN LOSS		92,998	92,998	67,349	34,986		58,012		58,012		92,998				1,124	07/01/2036	1.D FM
62942Q-DC-4	NEW RES ADV REC 2020-T3 CL BT3 144A		07/15/2021	SCHEDULED REDEMPTION		1,230,400	1,230,400	1,230,398	1,230,398		2		2		1,230,400				12,844	10/15/2052	1.C FE
62942Q-DD-2	NEW RES ADV REC 2020-T3 CL CT3 144A		07/15/2021	SCHEDULED REDEMPTION		740,000	740,000	739,999	739,999		1		1		740,000				8,502	10/15/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62942Q-DE-0	NEW RES ADV REC 2020-T3 CL DT3 144A		07/15/2021	SCHEDULED REDEMPTION		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				24,912	10/15/2052	2.B FE
65339K-BW-9	NEXTERA ENERGY CAPITAL CO GUARNT		07/08/2021	MORGAN STANLEY CPTL		813,560	800,000	799,528			6		6		799,534		14,026	14,026	1,436	06/15/2028	2.A FE
65339K-BT-6	NEXTERA ENERGY CAPITAL CO GUARNT FRN		09/24/2021	MIZUHO SEC USA INC		1,000,082	1,000,000	1,000,000							1,000,000		82	82	2,593	02/22/2023	2.A FE
65473P-AK-1	NISOURCE INC SR NT		08/17/2021	MIZUHO SEC USA INC		148,776	150,000	149,628	149,655		46		46		149,701		(925)	(925)	1,429	08/15/2025	2.B FE
654740-BN-8	NISSAN MOTOR ACCEPTANCE SR NT FRN 144A		09/21/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				31,068	09/21/2021	2.C FE
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		09/03/2021	SCHEDULED REDEMPTION		239,346	239,346	239,346	239,346						239,346				7,709	02/28/2032	1.G PL
655664-AP-5	NORDSTROM INC SR NT		07/21/2021	CALLED @ 100.000		10,000,000	10,000,000	9,982,800	9,998,385		1,134		1,134		9,999,519		481	481	306,667	10/15/2021	2.C FE
655664-AV-2	NORDSTROM INC SR NT 144A		07/28/2021	EXCHANGE		5,100,000	5,100,000	5,100,000							5,100,000				35,842	04/08/2024	2.C FE
655664-AX-8	NORDSTROM INC SR NT SER WI		08/25/2021	STIFEL, NICOLAUS & CO		100,394	100,000	100,000							100,000		394	394	883	04/08/2024	3.A FE
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		09/20/2021	SCHEDULED REDEMPTION		287,970	287,970	287,970	287,970						287,970				8,672	04/20/2046	1.F FE
62954W-AB-1	NTT FINANCE CORP CO GUARNT 144A	D	09/07/2021	TORONTO DOMINION		399,560	400,000	400,000							400,000		(440)	(440)	1,205	03/01/2024	1.F FE
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		382,389	382,389	389,918	387,864		(5,474)		(5,474)		382,389				9,567	04/01/2046	1.A FM
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		851,619	851,619	853,349	852,939		(1,320)		(1,320)		851,619				21,630	10/01/2045	1.A FM
67502#-AA-6	OCEAN SPRAY CTL SER A-1		09/15/2021	SCHEDULED REDEMPTION		156,842	156,842	156,842	155,380		1,462		1,462		156,842				3,842	08/15/2036	2.C
681919-BD-7	OMNICOM GRP INC SR NT		07/30/2021	MORGAN STANLEY CPTL		1,396,670	1,350,000	1,347,611			51		51		1,347,661		49,008	49,008	8,775	08/01/2031	2.A FE
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		09/11/2021	SCHEDULED REDEMPTION		877,127	877,127	841,833	870,327		6,800		6,800		877,127				36,764	10/11/2030	1.A FM
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		324,216	324,216	326,698			(2,482)		(2,482)		324,216				3,159	05/01/2051	1.A FE
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		09/21/2021	MARKETAXESS		200,021	200,000	200,000	200,000						200,000		21	21	1,284	04/05/2023	2.B FE
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	09/07/2021	CALLED @ 105.667		10,566,730	10,000,001	10,000,001	10,000,001						10,000,001				953,297	03/30/2024	2.B PL
690742-AD-3	OWENS CORNING INC CO GUARNT		09/18/2021	CALLED @ 104.632		24,065,443	23,000,000	23,161,840	23,037,021		(13,245)		(13,245)		23,023,776		(23,776)	(23,776)	1,797,993	12/15/2022	2.C FE
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A		09/15/2021	SCHEDULED REDEMPTION		1,119,572	1,119,572	1,119,572	1,119,572						1,119,572				37,286	02/15/2027	1.F FE
67113D-AC-8	OZLM LTD 2019-24A CL A1A 144A	D	09/15/2021	CALLED @ 100.000		6,500,000	6,500,000	6,472,570	6,473,672		4,034		4,034		6,477,706		22,294	22,294	94,563	07/20/2032	1.A FE
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	08/20/2021	SCHEDULED REDEMPTION		78,426	78,426	78,465			(39)		(39)		78,426				617	08/20/2027	1.A FE
69701K-AA-0	PALMER SQ LN FDG LTD 2020-3A CL A1 144A	D	07/20/2021	SCHEDULED REDEMPTION		1,032,365	1,032,365	1,036,052			(3,687)		(3,687)		1,032,365				10,474	07/20/2028	1.A FE
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	08/20/2021	SCHEDULED REDEMPTION		149,437	149,437	149,437							149,437				479	05/20/2029	1.A FE
69700L-AA-9	PALMER SQUARE CLO LTD 2018-3A CL A1 144A	D	08/16/2021	SCHEDULED REDEMPTION		82,823	82,823	82,885			(62)		(62)		82,823				211	08/15/2026	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2021	SCHEDULED REDEMPTION		759,576	759,576	783,549	776,735		(17,159)		(17,159)		759,576				52,297	07/31/2029	4.A FE
70450Y-AB-9	PAYPAL HLDGS INC SR NT		09/24/2021	NIKKO SECURITIES CO		1,020,090	1,000,000	1,002,565	1,001,626		(685)		(685)		1,000,941		19,149	19,149	22,061	09/26/2022	1.G FE
70450Y-AE-3	PAYPAL HLDGS INC SR NT		09/17/2021	GOLDMAN, SACHS & CO		3,228,150	3,000,000	3,012,240	3,011,071		(815)		(815)		3,010,257		217,893	217,893	83,125	10/01/2029	1.G FE
70450Y-AF-0	PAYPAL HLDGS INC SR NT		09/15/2021	TORONTO DOMINION		508,795	500,000	511,025			(3,004)		(3,004)		508,021		774	774	5,363	06/01/2023	1.G FE
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A		08/06/2021	BANK OF AMERICA NA		226,122	215,000	213,347	214,602		115		115		214,717		11,405	11,405	9,721	01/17/2023	2.B FE
709599-AH-7	PENSKE TRUCK LEASING/PTL SR NT 144A		09/24/2021	MARKETAXESS		103,373	100,000	105,571			(2,171)		(2,171)		103,400		(27)	(27)	3,467	07/11/2022	2.B FE
714046-AL-3	PERKINELMER INC SR NT		09/24/2021	MILLENNIUM ADVISORS		349,580	350,000	349,783			4		4		349,787		(207)	(207)	149	09/15/2024	2.B FE
71427Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A	C	07/09/2021	J P MORGAN SEC INC		28,658,900	30,000,000	28,479,600	29,752,915		15,222		15,222		28,483,744		175,156	175,156	380,069	04/01/2031	2.A FE
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	09/01/2021	SCHEDULED REDEMPTION		251,619	251,619	157,891	201,208		50,411		50,411		251,619					11/01/2029	2.A FE
71647N-BJ-7	PETROBRAS GLBL FINANCE CO GUARNT	D	07/27/2021	BANK OF AMERICA NA		392,000	400,000	385,784			25		25		385,809		6,191	6,191	2,994	06/10/2051	3.C FE
71654Q-AZ-5	PETROLEOS MEXICANOS CO GUARNT	D	07/22/2021	VARIOUS		6,338,338	7,000,000	6,272,770	7,045,944		33	772,580	(772,547)		6,273,396		64,941	64,941	281,712	06/02/2041	3.B FE
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		07/01/2021	CALLED @ 100.000		14,192,641	14,192,641	13,503,954	13,265,297		(6,908)		(6,908)		13,258,388		934,253	934,253	328,205	04/01/2042	1.D
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT		09/10/2021	GOLDMAN, SACHS & CO		385,628	375,000	372,135	372,229		175		175		372,404		13,223	13,223	12,863	08/15/2030	2.B FE
723787-AU-1	PIONEER NATURAL RESOURCE SR NT		07/23/2021	TORONTO DOMINION		100,002	100,000	99,994			1		1		99,995		7	7	105	05/15/2023	2.B FE
69353R-FQ-6	PNC BANK NA SR NT FRN		07/22/2021	CALLED @ 100.000		350,000	350,000	350,000	350,000						350,000				1,745	07/22/2022	1.F FE
69353R-FP-8	PNC BANK NA SR NT SER FXD		07/22/2021	CALLED @ 100.000		650,000	650,000	652,015	650,704		(635)		(635)		650,070		(70)	(70)	14,508	07/22/2022	1.F FE
69351U-AY-9	PPL ELEC UTI 1ST MTG FRN		09/24/2021	MIZUHO SEC USA INC		250,155	250,000	250,000							250,000		155	155	253	06/24/2024	1.F FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		09/30/2021	SCHEDULED REDEMPTION		69,656	69,656	69,656	69,656						69,656				1,236	05/01/2039	2.C PL
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		09/01/2021	SCHEDULED REDEMPTION		194,313	194,313	194,253	194,283		31		31		194,313				7,654	03/01/2035	1.A FM
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		09/01/2021	SCHDLD REDM/PRIN LOSS		27,469	27,849	26,106	27,038		431		431		27,469				1,103	11/01/2035	4.B FM
144141-DA-3	PROGRESS ENERGY CAROLINA 1ST MTG		09/15/2021	MATURED		5,000,000	5,000,000	4,991,400	4,999,306		694		694		5,000,000				150,000	09/15/2021	1.F FE
74332U-AE-7	PROGRESS RES TR 2018-SFR2 CL C 144A		07/01/2021	SCHEDULED REDEMPTION		7,462,000	7,462,000	7,461,857	7,461,857		143		143		7,462,000				175,854	08/01/2035	1.D FE
74331M-AC-0	PROGRESS RESIDENTIAL 2018-SFR3 CL C 144A		09/01/2021	SCHEDULED REDEMPTION		13,482,000	13,482,000	13,481,419	13,481,692		308		308		13,482,000				422,458	10/01/2035	1.E FE
743315-AN-3	PROGRESSIVE CORP NT		08/23/2021	MATURED		10,000,000	10,000,000	9,989,200	9,999,178		822		822		10,000,000				375,000	08/23/2021	1.F FE
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		09/10/2021	SCHEDULED REDEMPTION		152,416	152,416	147,498			4,918		4,918		152,416				3,663	01/10/2041	1.F
74368C-AH-7	PROTECTIVE LIFE GLBL SEC 144A		08/18/2021	TORONTO DOMINION		204,850	200,000	200,000	200,000						200,000		4,850	4,850	5,201	08/22/2022	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		09/01/2021	SCHEDULED REDEMPTION		325,558	325,558	328,967	328,892		(3,333)		(3,333)		325,558				7,025	02/01/2050	1.A FM
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC SR NT		08/30/2021	CALLED @ 107.982		10,108,195	9,361,000	9,314,850	9,343,591		3,268		3,268		9,346,859		14,141	14,141	1,006,573	05/15/2024	1.G FE
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		2,096,859	2,096,859	2,153,867	2,164,506		(67,647)		(67,647)		2,096,859				45,322	05/01/2050	1.A FM
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		950,621	950,621	923,959	917,061		33,560		33,560		950,621				24,351	06/01/2048	1.A FM
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		07/01/2021	SCHEDULED REDEMPTION		165,126	165,126	164,739	164,849		277		277		165,126				550	08/01/2048	1.A FM
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		07/01/2021	SCHEDULED REDEMPTION		96,829	96,829	95,694	96,037		792		792		96,829				323	11/01/2048	1.A FM
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		520,861	520,861	532,580	544,434		(23,573)		(23,573)		520,861				4,514	07/01/2049	1.A FM
744542-AB-7	PUBLIC SERVICE CO OF NEW MEXICO SR NT		07/15/2021	CALLED @ 100.000		10,000,000	10,000,000	9,985,700	9,998,645		970		970		9,999,615		385	385	422,056	10/01/2021	2.B FE
744573-AN-6	PUBLIC SERVICE ENTERPRIS SR NT		08/05/2021	J P MORGAN SEC INC		317,907	300,000	299,859	299,901		17		17		299,918		17,989	17,989	5,606	06/15/2024	2.B FE
745310-AD-4	PUGET ENERGY INC SR SEC		09/01/2021	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				90,000	09/01/2021	2.C FE
74834L-AZ-3	QUEST DIAGNOSTICS INC SR NT		07/23/2021	MITSUBISHI TRUST		1,875,372	1,700,000	1,783,980	1,770,508		(6,991)		(6,991)		1,763,517		111,855	111,855	38,448	06/01/2026	2.B FE
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		09/10/2021	SCHEDULED REDEMPTION		43,958	43,958	43,958	43,958						43,958				1,189	02/10/2049	2.A
74922R-AP-5	RALI 2006-QS1 CL 3A1		09/01/2021	SCHDLD REDM/PRIN LOSS		159,121	127,193	127,294	153,667		5,454		5,454		159,121				6,751	12/01/2021	4.B FM
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		65,850	65,850	58,277	63,076		2,774		2,774		65,850				3,844	09/30/2027	1.E FE
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		09/01/2021	SCHEDULED REDEMPTION		147,484	147,484	148,106			(622)		(622)		147,484				920	07/01/2051	1.B FE
75513E-CB-5	RAYTHEON TECH CORP SR NT SER WI		09/01/2021	TRANSFER TO SA		4,980,507	5,000,000	4,980,095	4,980,128		379		379		4,980,507				167,111	12/15/2041	2.A FE
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		2,859,191	2,859,191	2,890,910	2,886,331		(27,139)		(27,139)		2,859,191				63,319	02/01/2050	1.A FM
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		1,555,337	1,555,337	1,566,759	1,565,112		(9,775)		(9,775)		1,555,337				34,444	02/01/2050	1.A FM
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	07/12/2021	SCHEDULED REDEMPTION		214,483	214,483	214,483	214,483						214,483				9,451	10/12/2031	2.B FE
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		07/12/2021	U.S. BANCORP		14,318,400	15,000,000	14,228,850	14,838,701		3,337		3,337		14,231,486		86,914	86,914	241,840	09/15/2030	2.C FE
7591EP-AP-5	REGIONS FINANCIAL CORP SR NT		08/23/2021	CALLED @ 106.494		10,649,389	10,000,000	9,903,200	9,945,355		12,911		12,911		9,958,266		41,734	41,734	1,035,889	08/14/2023	2.A FE
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1		09/27/2021	SCHDLD REDM/PRIN LOSS		46,104	46,104	19,249	3,779		20,781		20,781		24,560		21,544	21,544	159	06/25/2046	1.D FM
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2		09/27/2021	SCHDLD REDM/PRIN LOSS		74,795	74,795	51,539	38,803		35,992		35,992		74,795				345	04/25/2046	1.D FM
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11		09/27/2021	SCHEDULED REDEMPTION		36,451	36,451	30,801	34,838		1,613		1,613		36,451				259	02/25/2034	1.A FM
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL A15		08/01/2021	SCHEDULED REDEMPTION		1,930,504	1,930,504	1,912,772	1,929,681		823		823		1,930,504				61,883	07/01/2034	1.A FM
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 A15		07/01/2021	SCHEDULED REDEMPTION		239,050	239,050	238,959	239,047		3		3		239,050				3,467	09/01/2034	1.A FM
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL A16		09/01/2021	SCHEDULED REDEMPTION		35,763	35,763	35,754	35,762		1		1		35,763				1,194	06/01/2034	1.A FM
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		09/01/2021	SCHDLD REDM/PRIN LOSS		346,908	337,442	320,839	340,821		6,087		6,087		346,908				13,433	03/01/2036	4.B FM
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012		07/31/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				205,200	07/31/2022	2.A PL
G1263#-AA-7	RIDLEY TERMINALS SEC	A	09/30/2021	VARIOUS		1,574,373	1,574,373	1,535,013	1,479,713		94,659		94,659		1,574,373				208,357	12/22/2027	3.C PL
772739-AL-2	ROCK-TENN CO GUARNT		09/10/2021	CALLED @ 102.089		5,104,450	5,000,000	4,991,316	4,998,643		823		823		4,999,466		534	534	355,575	03/01/2022	2.B FE
77578J-AB-4	ROLLS-ROYCE PLC CO GUARNT 144A	D	09/08/2021	BARCLAYS CAPITAL INC		5,062,500	5,000,000	5,265,150	5,145,266		(19,742)		(19,742)		5,125,524		(63,024)	(63,024)	164,132	10/14/2025	3.C FE
776743-AK-2	ROPER TECHNOLOGIES INC SR NT		09/24/2021	TORONTO DOMINION		400,656	400,000	399,652	399,711		131		131		399,842		814	814	1,930	08/15/2022	2.B FE
776743-AM-8	ROPER TECHNOLOGIES INC SR NT		08/20/2021	BANK OF AMERICA NA		249,118	250,000	249,670	249,691		42		42		249,733		(615)	(615)	2,451	09/15/2025	2.B FE
776743-AN-6	ROPER TECHNOLOGIES INC SR NT		08/03/2021	U.S. BANCORP		299,439	300,000	299,580	299,599		34		34		299,633		(194)	(194)	3,897	09/15/2027	2.B FE
778296-AG-8	ROSS STORES INC SR NT		07/13/2021	BANK OF AMERICA NA		19,414,900	20,000,000	19,388,200	19,927,442		5,230	542,449	(537,219)		19,390,223		24,677	24,677	273,958	04/15/2031	2.A FE
78015K-7J-7	ROYAL BANK OF CANADA SR NT 10/26/20	A	09/30/2021	BANK OF AMERICA NA		500,295	500,000	499,690	499,709		78		78		499,787		508	508	2,347	10/26/2023	1.F FE
78081B-AH-6	ROYALTY PHARMA PLC CO GUARNT SER WI		08/17/2021	ROYAL BANK OF CANADA		249,295	250,000	247,699			21		21		247,720		1,575	1,575	1,392	09/02/2025	2.C FE
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE		5,201,679	5,250,000	5,190,938	5,194,718		6,961		6,961		5,201,679				58,275	09/02/2025	2.C FE
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE		19,699,454	20,000,000	19,656,800	19,671,972		27,481		27,481		19,699,454				323,750	09/02/2027	2.C FE
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE		24,467,840	25,000,000	24,429,500	24,456,445		11,395		11,395		24,467,840				453,750	09/02/2030	2.C FE
74986@-BC-4	RREEF AMERICA SR NT		08/01/2021	TRANSFER TO SA		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				118,191	12/09/2031	1.G
78355H-KB-4	RYDER SYSTEM INC SR NT MTN DTD 02/24/16		08/16/2021	CALLED @ 100.500		3,014,987	3,000,000	2,997,540	2,999,594		290		290		2,999,884		116	116	92,900	11/15/2021	2.B FE
785592-AU-0	SABINE PASS LIQUEFACTION SR SEC		07/26/2021	SUSQUEHANNA FINANCIAL		226,696	200,000	199,811	199,863		9		9		199,873		26,823	26,823	7,303	03/15/2028	2.C FE
79466L-AG-9	SALESFORCE.COM INC SR NT		09/24/2021	GOLDMAN, SACHS & CO		400,792	400,000	399,796			14		14		399,810		982	982	528	07/15/2024	1.F FE
80007R-AB-1	SANDS CHINA LTD SR NT	D	08/04/2021	BANK OF AMERICA NA		1,696,976	1,600,000	1,701,393	1,666,005		(2,889)		(2,889)		1,663,116		33,860	33,860	73,191	08/08/2023	2.C FE
80285R-AB-4	SANTANDER DRIVE AUTO REC 2020-2 CL A2A		07/15/2021	SCHEDULED REDEMPTION		117,427	117,427	117,544			(117)		(117)		117,427				61	05/15/2023	1.A FE
80286W-AB-2	SANTANDER DRIVE AUTO REC 2020-4 CL A2A		09/15/2021	SCHEDULED REDEMPTION		392,764	392,764	392,751	392,752		12		12		392,764				1,189	09/15/2023	1.A FE
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A		09/15/2021	SCHEDULED REDEMPTION		1,169,853	1,169,853	1,169,822			31		31		1,169,853				1,851	11/15/2023	1.A FE
80281L-AE-5	SANTANDER UK GRP HLDGS SR NT	D	08/05/2021	MATURED		15,000,000	15,000,000	14,980,650	14,997,553		2,447		2,447		15,000,000				431,250	08/05/2021	2.A FE
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	09/15/2021	SCHEDULED REDEMPTION		288,000	288,000	288,000	288,000						288,000				11,880	09/15/2027	3.C
Y7563*-AD-9	SEASPAN HOLDCO III LTD SEC SER D	D	08/01/2021	TRANSFER TO SA		7,000,000	7,000,000	7,000,000							7,000,000				57,983	06/05/2036	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		09/20/2021	SCHEDULED REDEMPTION		17,259	17,259	16,051	16,814		444		444		17,259				87	05/20/2034	1.A FM
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		09/20/2021	SCHEDULED REDEMPTION		137,954	137,954	129,361	132,499		5,455		5,455		137,954				775	05/20/2034	1.A FM
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		09/20/2021	SCHEDULED REDEMPTION		35,310	35,310	30,720	32,222		3,089		3,089		35,310				109	06/20/2036	1.A FM
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		09/01/2021	SCHEDULED REDEMPTION		133,114	133,114	134,840	134,361		(1,248)		(1,248)		133,114				3,563	04/01/2044	1.A FM
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		979,079	979,079	1,001,720	995,159		(16,080)		(16,080)		979,079				25,064	05/01/2045	1.A FM
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,280,769	1,280,769	1,286,372	1,284,912		(4,143)		(4,143)		1,280,769				32,373	07/01/2045	1.A FM
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		488,414	488,414	488,071	488,107		307		307		488,414				12,345	07/01/2045	1.A FM
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,642,499	1,642,499	1,688,105	1,688,371		(45,872)		(45,872)		1,642,499				40,943	08/01/2046	1.A FM
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		694,487	694,487	717,166	711,565		(17,079)		(17,079)		694,487				17,201	11/01/2046	1.A FM
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		785,055	785,055	791,556	790,362		(5,307)		(5,307)		785,055				20,225	02/01/2047	1.A FM
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		187,969	187,969	186,765	186,980		989		989		187,969				4,752	04/01/2047	1.A FM
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,044,259	1,044,259	1,067,918	1,072,938		(28,678)		(28,678)		1,044,259				25,261	07/01/2047	1.A FM
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		557,150	557,150	556,889	556,940		209		209		557,150				13,990	02/01/2048	1.A FM
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		701,161	701,161	687,466	690,191		10,970		10,970		701,161				17,296	03/01/2048	1.A FM
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		639,996	639,996	643,736	643,327		(3,331)		(3,331)		639,996				18,427	07/01/2048	1.A FM
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		496,833	496,833	496,756	496,772		61		61		496,833				14,165	09/01/2048	1.A FM
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		739,704	739,704	731,036	732,869		6,835		6,835		739,704				21,438	11/01/2048	1.A FM
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		218,421	218,421	221,970	221,149		(2,728)		(2,728)		218,421				6,329	02/01/2048	1.A FM
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		319,594	319,594	323,496	322,594		(3,000)		(3,000)		319,594				9,260	02/01/2048	1.A FM
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		192,757	192,757	195,310	194,568		(1,811)		(1,811)		192,757				6,266	10/01/2048	1.A FM
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		347,306	347,306	348,011	347,888		(582)		(582)		347,306				10,041	02/01/2049	1.A FM
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		966,679	966,679	985,106	1,003,803		(37,124)		(37,124)		966,679				27,994	06/01/2049	1.A FM
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		358,607	358,607	363,968	363,108		(4,501)		(4,501)		358,607				10,385	06/01/2049	1.A FM
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		09/01/2021	SCHEDULED REDEMPTION		1,608,470	1,608,470	1,636,870	1,646,219		(37,749)		(37,749)		1,608,470				39,927	09/01/2049	1.A FM
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		09/01/2021	SCHEDULED REDEMPTION		1,342,291	1,342,291	1,360,119	1,371,636		(29,345)		(29,345)		1,342,291				33,320	09/01/2049	1.A FM
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		4,042,223	4,042,223	4,112,962	4,100,609		(58,386)		(58,386)		4,042,223				101,859	12/01/2049	1.A FM
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		523,467	523,467	530,011	528,870		(5,402)		(5,402)		523,467				13,191	12/01/2049	1.A FM
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		582,839	582,839	593,899	591,173		(8,333)		(8,333)		582,839				18,930	03/01/2049	1.A FM
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,180,553	1,180,553	1,214,780	1,256,213		(75,660)		(75,660)		1,180,553				37,695	08/01/2049	1.A FM
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		2,897,968	2,897,968	2,953,704	2,961,402		(63,434)		(63,434)		2,897,968				83,720	09/01/2049	1.A FM
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,395,633	1,395,633	1,427,689	1,434,629		(38,997)		(38,997)		1,395,633				34,939	02/01/2050	1.A FM
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		269,636	269,636	274,987	274,143		(4,506)		(4,506)		269,636				6,750	02/01/2050	1.A FM
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		3,853,944	3,853,944	3,949,089	3,931,062		(77,117)		(77,117)		3,853,944				96,817	03/01/2050	1.A FM
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		1,541,578	1,541,578	1,574,818	1,568,526		(26,948)		(26,948)		1,541,578				38,727	03/01/2050	1.A FM
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		192,496	192,496	194,601			(2,105)		(2,105)		192,496				1,511	06/01/2051	1.A FE
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		409,853	409,853	411,262			(1,409)		(1,409)		409,853				2,389	07/01/2051	1.A FE
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A		07/30/2021	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				91	01/30/2051	2.C FE
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		07/25/2021	SCHEDULED REDEMPTION		25,000	25,000	25,992	25,751		(751)		(751)		25,000				978	07/25/2049	2.C FE
819892-AL-4	SHARP HEALTHCARE NT SER 20B		09/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				245,667	08/01/2050	1.D FE
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		09/01/2021	SCHEDULED REDEMPTION		370,828	370,828	374,652	373,938		(3,110)		(3,110)		370,828				9,126	11/01/2046	1.A FM
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		09/15/2021	SCHEDULED REDEMPTION		85,475	85,475	85,475	85,475						85,475				2,871	06/15/2038	1.F PL
90228#-AA-1	SHORT HILLS CTL PTC		09/10/2021	SCHEDULED REDEMPTION		2,601	2,601	2,601							2,601				38	04/10/2056	1.D Z
82620K-BB-8	SIEMENS FINANCIERINGSMAT CO GUARFRN 144A	D	09/21/2021	MIZUHO SEC USA INC		553,671	550,000	550,000	550,000						550,000		3,671	3,671	1,391	03/11/2024	1.E FE
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		111,218	111,218	111,198	111,210		8		8		111,218				1,951	10/20/2033	1.F FE
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		09/20/2021	SCHEDULED REDEMPTION		1,151,817	1,151,817	1,151,513	1,151,505		312		312		1,151,817				19,253	07/20/2037	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		09/17/2021	SCHEDULED REDEMPTION		33,012	33,012	32,997			16		16		33,012				59	08/17/2051	1.F FE
83088M-AJ-1	SKYWORKS SOLUTIONS INC SR NT		07/26/2021	VARIOUS		853,256	850,000	849,745			20		20		849,765		3,491	3,491	1,194	06/01/2023	2.C FE
83088M-AK-8	SKYWORKS SOLUTIONS INC SR NT		09/27/2021	KEYBANC CPTL MARKETS		304,017	300,000	299,856			9		9		299,865		4,152	4,152	1,845	06/01/2026	2.C FE
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		09/15/2021	SCHEDULED REDEMPTION		178,020	178,020	178,020							178,020				619	01/15/2053	1.A FE
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A		09/15/2021	SCHEDULED REDEMPTION		147,787	147,787	147,624	147,638		149		149		147,787				435	03/15/2027	1.A FE
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144		08/25/2021	VARIOUS		86,151	86,151	86,010	86,027		108		108		86,135		15	15	116	09/15/2054	1.A FE
832248-BD-9	SMITHFIELD FOODS INC SR NT 144A		09/15/2021	VARIOUS		4,964,220	5,000,000	4,934,050			45		45		4,934,095		30,125	30,125	1,021	09/13/2031	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
833034-AH-4	SNAP-ON INC SR NT		09/01/2021	MATURED		6,000,000	6,000,000	5,998,200	5,999,863		137		137		6,000,000				367,500	09/01/2021	1.F FE
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		09/01/2021	SCHEDULED REDEMPTION		1,567,431	1,567,431	1,447,504	1,433,797		133,634		133,634		1,567,431				33,421	11/01/2046	1.A FM
835495-AK-8	SONOCO PRODUCTS CO SR NT		08/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,954,300	9,995,392		4,608		4,608		10,000,000				328,125	11/01/2021	2.B FE
83611K-AA-0	SOUND POINT CLO LTD 2019-1A CL A 144A	D	08/05/2021	CALLED @ 100.000		5,000,000	5,000,000	4,990,000	4,990,509		1,404		1,404		4,991,913		8,087	8,087	63,258	01/20/2032	1.A FE
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		08/15/2021	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1.F
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		09/05/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,000	03/05/2023	1.E
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2021	SCHEDULED REDEMPTION		105,617	105,617	105,617	105,617						105,617				2,033	06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2021	SCHEDULED REDEMPTION		95,806	95,806	95,806	95,806						95,806				3,808	06/30/2036	2.C PL
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		09/20/2021	SCHEDULED REDEMPTION		322,917	322,917	351,187			(28,271)		(28,271)		322,917				11,730	03/20/2025	2.A FE
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		08/20/2021	CALLED @ 100.000		248,750	248,750	249,934	249,461		(584)		(584)		248,877		(127)	(127)	5,572	09/20/2021	2.A FE
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		09/27/2021	SCHEDULED REDEMPTION		37,500	37,500	37,484	37,489		11		11		37,500				1,236	02/25/2044	1.G FE
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS		08/01/2021	VARIOUS		162	162	162	162						162				3,908	04/01/2039	2.C PL
853496-AC-1	STANDARD INDS INC SR NT 144A		08/16/2021	SUNTRUST CPTL MKTS		258,438	250,000	259,219	257,383		(1,376)		(1,376)		256,007		2,430	2,430	12,604	02/15/2027	3.C FE
855244-AY-5	STARBUCKS CORP SR NT		09/24/2021	JANE STREET EXECUTION		150,950	150,000	149,900	149,932		37		37		149,969		980	980	1,733	05/07/2022	2.A FE
857477-BM-4	STATE STREET CORP SR NT		08/03/2021	MILLENNIUM ADVISORS		1,286,268	1,200,000	1,200,000	1,200,000						1,200,000		86,268	86,268	29,493	03/30/2026	1.E FE
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		09/15/2021	SCHEDULED REDEMPTION		209,371	209,371	209,371	209,371						209,371					03/01/2024	1.D FE
86206@-AA-7	STONEHENGE CPTL SEC		07/31/2021	SCHEDULED REDEMPTION		607	607	607	607						607				25	07/31/2026	1.D FE
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		09/01/2021	SCHEDULED REDEMPTION		91,820	91,820	82,925	88,434		3,386		3,386		91,820				1,881	09/01/2034	1.A FM
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		09/01/2021	SCHEDULED REDEMPTION		192,007	192,007	172,412	179,672		12,335		12,335		192,007				3,566	09/01/2034	1.A FM
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		09/01/2021	SCHEDULED REDEMPTION		67,020	67,020	57,617	63,446		3,574		3,574		67,020				1,221	04/01/2034	1.A FM
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		09/01/2021	SCHEDULED REDEMPTION		22,998	22,998	22,737	22,850		148		148		22,998				450	07/01/2034	1.A FM
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		09/19/2021	SCHEDULED REDEMPTION		154,011	154,011	142,416	146,303		7,708		7,708		154,011				855	11/19/2033	1.A FM
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		09/19/2021	SCHEDULED REDEMPTION		41,267	41,267	37,295	38,690		2,577		2,577		41,267				208	05/19/2034	1.A FM
863667-BA-8	STRYKER CORP SR NT		07/30/2021	BARCLAYS CAPITAL INC		504,865	500,000	498,830	498,960		134		134		499,095		5,770	5,770	3,642	06/15/2025	2.A FE
86562M-CD-0	SUMITOMO MITSUI FINL GRP SR NT	D	09/13/2021	CREDIT SUISSE SEC LLC		1,732,045	1,750,000	1,750,000							1,750,000		(17,955)	(17,955)	11,198	01/12/2026	1.G FE
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB	D	07/21/2021	VARIOUS		14,726,550	15,000,000	14,650,050	15,000,000		1,630		1,630		14,651,680		74,870	74,870	263,585	09/23/2030	2.A FE
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		58,178	58,178	58,157	58,158		20		20		58,178				1,462	02/01/2055	1.G FE
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		17,897	17,897	17,892	17,892		5		5		17,897				327	10/30/2030	1.G FE
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		241,414	241,414	241,394			20		20		241,414				2,194	01/30/2052	1.G FE
86787E-BB-2	SUNTR BANK SR NT SER BKNT		09/23/2021	JANE STREET EXECUTION		335,070	300,000	299,817	299,868		18		18		299,887		35,183	35,183	10,935	11/03/2025	1.F FE
86964W-AK-8	SUZANO AUSTRIA G CO GUARNT	D	09/28/2021	JEFFERIES LLC		289,590	300,000	295,881			82		82		295,963		(6,373)	(6,373)	2,318	01/15/2032	2.C FE
87054#-AA-6	SWEETWATER ROYALTIES SEC		09/30/2021	SCHEDULED REDEMPTION		268,022	268,022	268,022	268,022						268,022				6,456	09/30/2040	2.B PL
871829-BK-2	SYSCORPORATION CO GUARNT		08/04/2021	SUSQUEHANNA FINANCIAL		1,768,136	1,700,000	1,693,999	1,694,472		325		325		1,694,798		73,338	73,338	39,780	02/15/2030	2.B FE
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		08/19/2021	CALLED @ 100.000		19,200,000	19,200,000	19,200,000	19,200,000						19,200,000				615,735	05/25/2046	2.B FE
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		08/25/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,389	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		656,250	656,250	655,988	655,996		254		254		656,250				9,716	09/20/2045	1.F FE
87408#-AB-7	TAL INTL CONTAINER CORP SR SEC NT		08/30/2021	CALLED @ 107.799		12,935,827	12,000,000	12,000,000	12,000,000						12,000,000				1,476,827	04/30/2024	2.C FE
875484-AL-1	TANGER PROPERTIES LP SR NT		08/17/2021	U.S. BANCORP		391,484	400,000	394,208			12		12		394,220		(2,736)	(2,736)	275	09/01/2031	2.C FE
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		09/01/2021	SCHDLD REDM/PRIN LOSS		110,829	110,829	90,147	59,953		50,876		50,876		110,829				1,442	01/01/2037	1.D FM
87236Y-AF-5	TD AMERITRADE HOLDING CO SR NT		09/24/2021	EXCHANGE		24,981,874	25,494,000	24,751,392	24,922,238		59,636		59,636		24,981,874				824,943	04/01/2027	1.F FE
879360-AB-1	TELEDYNE TECHNOLOGIES IN SR NT		09/24/2021	BANK OF AMERICA NA		1,001,090	1,000,000	998,840			195		195		999,035		2,055	2,055	4,882	04/01/2024	2.C FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		09/30/2021	SCHEDULED REDEMPTION		289,800	289,800	289,800	289,800						289,800				8,769	12/30/2023	2.B FE
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	07/01/2021	SCHEDULED REDEMPTION		90,888	90,888	90,888	90,888						90,888				5,539	04/01/2037	3.A FE
88105#-AA-3	TERRAFORM PHX SR NT		09/30/2021	SCHEDULED REDEMPTION		442,533	442,533	442,533	442,533						442,533				7,437	12/31/2043	2.C PL
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		385,535	385,535	385,470	385,473		62		62		385,535				7,596	08/21/2045	1.F FE
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		09/20/2021	SCHEDULED REDEMPTION		89,958	89,958	89,930	89,931		27		27		89,958				3,207	08/21/2045	2.B FE
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		493,741	493,741	493,594	493,599		142		142		493,741				7,502	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		239,548	239,548	239,475			73		73		239,548				2,348	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		09/20/2021	SCHEDULED REDEMPTION		60,000	60,000	59,975			25		25		60,000				882	02/20/2046	2.B FE
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		09/20/2021	VARIOUS		399,956	399,956	399,884			72		72		399,956				4,212	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		120,000	120,000	119,979			21		21		120,000				252	08/20/2046	1.F FE
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		09/01/2021	SCHEDULED REDEMPTION		482,323	482,323	467,326	469,826		12,497		12,497		482,323				12,433	07/01/2048	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		314,937	314,937	311,739	312,306		2,631		2,631		314,937				8,949	11/01/2048	1.A FM
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		479,167	479,167	478,958	478,966		201		201		479,167				7,239	08/20/2045	1.F FE
87264A-AU-9	T-MOBILE USA INC CO GUARNT		08/23/2021	CALLED @ 102.250		3,067,500	3,000,000	3,000,000	3,000,000						3,000,000				210,750	02/01/2026	3.B FE
87264A-BN-4	T-MOBILE USA INC SR SEC		09/01/2021	TRANSFER TO SA		14,830,851	15,000,000	14,830,004			848		848		14,830,851				242,000	02/15/2051	2.C FE
89233P-5F-9	TOYOTA MTR CRED SR NT MTN DTD 09/15/11	C	09/15/2021	MATURED		7,000,000	7,000,000	6,982,360	6,998,551		1,449		1,449		7,000,000				238,000	09/15/2021	1.E FE
892356-AA-4	TRACTOR SUPPLY CO SR NT		07/07/2021	GOLDMAN, SACHS & CO		11,579,040	12,000,000	11,459,415	11,882,951		(40,123)		(40,123)		11,842,828		(263,788)	(263,788)	145,250	11/01/2030	2.B FE
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	D	09/08/2021	BANK OF AMERICA NA		203,196	200,000	199,872	199,875		8		8		199,883		3,313	3,313	4,818	03/16/2031	2.A FE
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		09/17/2021	SCHEDULED REDEMPTION		538,456	538,456	538,326	538,329		126		126		538,456				7,605	10/17/2050	1.F FE
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		09/17/2021	SCHEDULED REDEMPTION		245,068	245,068	244,945	244,970		98		98		245,068				6,761	04/17/2049	1.F FE
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		09/19/2021	SCHEDULED REDEMPTION		328,806	328,806	328,776	328,776		29		29		328,806				4,348	11/19/2050	1.F FE
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,302	1,039,731		22,769		22,769		1,062,500				16,205	09/20/2045	1.F FE
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC		08/30/2021	CALLED @ 101.559		406,236	400,000	400,000	400,000						400,000				18,079	03/31/2022	2.C FE
G8967#-AJ-2	TRITON CONTAINER SR NT SER 2011-A-2		08/30/2021	CALLED @ 106.003		4,240,130	4,000,000	4,000,000	4,000,000						4,000,000				377,463	06/30/2023	2.C FE
89680Y-AD-7	TRITON INTL LTD SR SEC 144A	D	09/24/2021	GOLDMAN, SACHS & CO		299,586	300,000	299,787			15		15		299,802		(216)	(216)	340	08/01/2023	2.C FE
87267C-AA-6	TRP LLC 2021-1 CL A 144A		09/17/2021	SCHEDULED REDEMPTION		69,631	69,631	69,616			14		14		69,631				328	06/19/2051	1.F FE
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC		09/15/2021	SCHEDULED REDEMPTION		53,050	53,050	53,417			(366)		(366)		53,050				439	05/15/2034	1.F Z
89788J-AC-3	TRUIST BANK SR NT FRN SER BKNT		09/24/2021	J P MORGAN SEC INC		503,444	500,000	500,000	500,000						500,000		3,444	3,444	3,122	03/09/2023	1.F FE
89788K-AA-4	TRUIST BANK SUB SER BKNT		08/04/2021	BANK OF AMERICA NA		1,548,915	1,500,000	1,497,600	1,497,775		131		131		1,497,906		51,009	51,009	30,469	03/11/2030	1.F FE
898813-AK-6	TUCSON ELEC PWR SR NT		08/20/2021	CALLED @ 100.000		17,500,000	17,500,000	18,171,775	17,572,694		(52,854)		(52,854)		17,519,840		(19,840)	(19,840)	688,455	11/15/2021	1.G FE
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	07/01/2021	CALLED @ 100.000		266,605	266,605	272,524	272,201		(131)		(131)		272,070		(5,464)	(5,464)		12/31/2027	4.C PL
902674-YC-8	UBS AG LONDON SR NT FRN 144A	D	09/30/2021	MARKETAXESS		501,781	500,000	500,000							500,000		1,781	1,781	1,286	02/09/2024	1.D FE
90783V-AA-3	UNION PACIFIC RAILROAD PTC		07/02/2021	SCHEDULED REDEMPTION		2,617	2,617	2,617	2,617						2,617				133	01/02/2029	1.D
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		07/07/2021	SCHEDULED REDEMPTION		32,118	32,118	32,118	32,118						32,118				1,172	01/07/2026	3.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		08/25/2021	SCHEDULED REDEMPTION		5,781	5,781	5,781	5,781						5,781				240	08/25/2031	1.E FE
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		09/15/2021	SCHEDULED REDEMPTION		28,193	28,193	28,193	28,193						28,193				1,582	09/15/2051	2.B FE
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A		09/01/2021	SCHEDULED REDEMPTION		122,086	122,086	122,754			(668)		(668)		122,086				847	06/01/2051	1.B FE
91159H-HM-5	US BANCORP SUB MTN DTD 04/26/16		09/10/2021	U.S. BANCORP		1,087,840	1,000,000	988,070	992,789		881		881		993,670		94,170	94,170	27,297	04/27/2026	1.G FE
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		09/28/2021	SCHEDULED REDEMPTION		72,660	72,660	72,658			2		2		72,660				919	02/28/2051	1.F FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		07/08/2021	SCHEDULED REDEMPTION		223,461	223,461	223,461	223,461						223,461				9,117	09/08/2039	1.G FE
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		09/15/2021	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				1,136	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		09/15/2021	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				576	07/15/2044	1.G FE
92277G-AE-7	VENTAS REALTY LP CO GUARNT		08/11/2021	MARKETAXESS		1,023,150	950,000	918,521	932,001		2,530		2,530		934,530		88,620	88,620	34,358	02/01/2025	2.A FE
92277G-AT-4	VENTAS REALTY LP CO GUARNT		08/11/2021	BANK OF AMERICA NA		1,468,362	1,400,000	1,410,290	1,408,099		(1,185)		(1,185)		1,406,914		61,448	61,448	39,986	01/15/2025	2.A FE
92343V-DD-3	VERIZON COMMS SR NT		09/20/2021	EXCHANGE		703,691	750,000	679,673	697,625		6,066		6,066		703,691				21,602	08/15/2026	2.A FE
92343V-FR-0	VERIZON COMMS SR NT		07/07/2021	MIZUHO SEC USA INC		9,673,800	10,000,000	9,594,700	9,954,964		2,897	362,318	(359,421)		9,595,543		78,257	78,257	111,319	01/20/2031	2.A FE
92343V-GF-5	VERIZON COMMS SR NT		09/22/2021	MORGAN STANLEY CPTL		200,984	200,000	199,988			2		2		199,990		994	994	758	03/22/2024	2.A FE
92343V-GD-0	VERIZON COMMS SR NT FRN		09/10/2021	MIZUHO SEC USA INC		556,593	550,000	550,000							550,000		6,593	6,593	1,423	03/22/2024	2.A FE
928388-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		09/30/2021	SCHEDULED REDEMPTION		152,485	152,485	152,485	152,485						152,485				1,959	10/14/2049	1.F PL
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		432,360	432,360	432,387	432,287		73		73		432,360				7,520	07/31/2051	1.G FE
G1265@-AA-7	VIVINT SOLAR INC SEC		08/31/2021	CALLED @ 102.381		1,397,040	1,364,550	1,337,259	1,333,052		(1,410)		(1,410)		1,331,642		32,909	32,909	1,067,047	05/26/2023	3.A PL
928563-AG-0	VMWARE INC SR NT		09/24/2021	GOLDMAN, SACHS & CO		250,313	250,000	249,738			20		20		249,757		555	555	229	08/15/2023	2.C FE
928563-AK-1	VMWARE INC SR NT		09/01/2021	CITIGROUP GLBL MKT INC		2,228,153	2,250,000	2,238,323			134		134		2,238,456		(10,304)	(10,304)	3,488	08/15/2028	2.C FE
928881-AA-9	VONTIER CORP SR NT 144A		08/12/2021	CITIGROUP GLBL MKT INC		249,743	250,000	249,638			30		30		249,667		75	75	1,950	04/01/2026	2.C FE
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		08/15/2021	SCHEDULED REDEMPTION		1,199,730	1,199,730	1,127,301	1,127,794		71,936		71,936		1,199,730				25,104	11/15/2050	1.F FE
254687-FM-3	WALT DISNEY CO/THE CO GUARNT		07/07/2021	U.S. BANCORP		2,391,552	2,400,000	2,224,478	2,274,924		(47,627)		(47,627)		2,227,297		164,255	164,255	37,217	09/01/2049	2.A FE
254687-FX-9	WALT DISNEY CO/THE CO GUARNT		08/11/2021	J P MORGAN SEC INC		263,398	250,000	265,058			(137)		(137)		264,921		(1,523)	(1,523)	3,865	01/13/2031	2.A FE
929227-B6-2	WAMU 2002-S8 CL 1A6		09/01/2021	SCHEDULED REDEMPTION		22,441	22,441	23,002	23,036		(595)		(595)		22,441				917	01/01/2033	1.A FM
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		09/01/2021	SCHDLD REDM/PRIN LOSS		665,690	665,325	606,952	651,888		13,802		13,802		665,690				14,587	02/01/2037	1.D FM
933636-AE-2	WAMU 2007-HY4 CL 2A3		09/01/2021	SCHDLD REDM/PRIN LOSS		322,344	357,943	296,078	338,829		(16,485)		(16,485)		322,344				7,405	04/01/2037	1.A FM
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		09/25/2021	SCHEDULED REDEMPTION		39,948	39,948	37,351	38,072		1,876		1,876		39,948				268	10/25/2044	1.A FM
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		09/25/2021	SCHEDULED REDEMPTION		21,306	21,306	19,281	19,763		1,542		1,542		21,306				146	10/25/2044	1.D FM
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		09/01/2021	SCHEDULED REDEMPTION		143,301	143,301	142,210	142,653		649		649		143,301				2,995	03/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		09/01/2021	SCHEDULED REDEMPTION		183,949	183,949	156,287	166,375		17,574		17,574		183,949				3,845	03/01/2035	1.A FM
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		09/01/2021	SCHDLD REDM/PRIN LOSS		64,896	63,737	56,138	66,076		(1,180)		(1,180)		64,896				1,346	09/01/2036	1.D FM
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		08/01/2021	SCHEDULED REDEMPTION		12,308	12,308	11,726	12,022		286		286		12,308				227	09/01/2033	1.A FM
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		09/01/2021	SCHDLD REDM/PRIN LOSS		641,309	713,628	588,293	517,468		123,840		123,840		641,309				16,683	12/01/2036	1.D FM
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		09/25/2021	SCHEDULED REDEMPTION		51,312	51,312	41,948	44,815		6,497		6,497		51,312				212	04/25/2045	1.A FM
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		09/01/2021	SCHDLD REDM/PRIN LOSS		633,638	600,054	566,115	623,410		10,227		10,227		633,638				14,591	08/01/2036	1.D FM
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		09/01/2021	SCHEDULED REDEMPTION		113,926	113,926	109,691	111,468		2,458		2,458		113,926				4,511	11/01/2033	1.A FM
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		09/01/2021	SCHDLD REDM/PRIN LOSS		1,186,564	1,109,751	1,041,130	1,178,814		7,750		7,750		1,186,564				25,794	01/01/2037	1.D FM
939653-AM-3	WASHINGTON REIT SR NT		08/26/2021	CALLED @ 103.963		15,594,437	15,000,000	14,915,700	14,982,478		6,885		6,885		14,989,363		10,637	10,637	1,106,291	10/15/2022	2.B FE
941078-AA-1	WASTE MGMT CTL PASS THRU TRUST		09/15/2021	SCHEDULED REDEMPTION		424,484	424,484	428,729	426,126		(1,642)		(1,642)		424,484				13,546	04/15/2025	2.A
94115#-AC-5	WATER EXPLOR CO LTD SR NT B		07/30/2021	SCHEDULED REDEMPTION		41,492	41,492	41,492	41,492						41,492				1,807	07/30/2039	2.B PL
94115#-AB-7	WATER EXPLORATION CO LTD SR NT		07/30/2021	SCHEDULED REDEMPTION		9,622	9,622	9,622	9,622						9,622				424	07/30/2040	2.B PL
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT		07/30/2021	SCHEDULED REDEMPTION		38,282	38,282	38,282	38,282						38,282				1,711	07/30/2039	2.B PL
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		09/10/2021	SCHEDULED REDEMPTION		404,853	404,853	404,853	404,853						404,853				11,728	12/10/2029	2.B
92939U-AF-3	WEC ENERGY GRP INC SR NT		09/22/2021	GOLDMAN, SACHS & CO		200,740	200,000	199,918			14		14		199,932		808	808	822	03/15/2024	2.A FE
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDINGS SEC		08/01/2021	TRANSFER TO SA		12,306,076	12,306,076	12,306,076	12,306,076						12,306,076				210,571	12/31/2032	2.B PL
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		08/25/2021	SCHDLD REDM/PRIN LOSS		145,840	149,602	115,455	145,321		519		519		145,840				2,208	06/25/2037	2.B FM
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		09/01/2021	SCHDLD REDM/PRIN LOSS		72,059	73,033	48,254	59,675		12,384		12,384		72,059				1,573	12/04/2037	1.D FM
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL AI8		09/01/2021	SCHEDULED REDEMPTION		563,429	563,429	492,566	539,745		23,684		23,684		563,429				20,265	10/01/2034	1.A FM
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL AI9		09/01/2021	SCHEDULED REDEMPTION		6,251	6,251	6,202	6,230		20		20		6,251				225	04/01/2034	1.A FM
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		09/01/2021	SCHEDULED REDEMPTION		25,896	25,896	25,297	25,832		64		64		25,896				545	07/01/2034	1.A FM
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		09/01/2021	SCHEDULED REDEMPTION		3,613	3,613	3,479	3,600		13		13		3,613				76	07/01/2034	1.A FM
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		09/01/2021	SCHEDULED REDEMPTION		50,744	50,744	46,621	50,228		516		516		50,744				1,071	07/01/2034	1.A FM
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,149,614	1,149,614	1,105,605	1,102,895		46,718		46,718		1,149,614				28,888	07/01/2047	1.A FM
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		1,514,755	1,514,755	1,551,913	1,551,099		(36,344)		(36,344)		1,514,755				32,616	12/01/2049	1.A FM
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		565,927	565,927	574,327			(8,400)		(8,400)		565,927				6,717	12/01/2050	1.A FE
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		719,928	719,928	719,365	719,455		472		472		719,928				19,958	11/01/2048	1.A FM
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		719,928	719,928	713,066	714,264		5,663		5,663		719,928				19,957	11/01/2048	1.A FM
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,271,228	1,271,228	1,293,872	1,317,505		(46,277)		(46,277)		1,271,228				36,954	04/01/2049	1.A FM
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		603,305	603,305	610,281	620,659		(17,354)		(17,354)		603,305				17,538	04/01/2049	1.A FM
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		841,128	841,128	852,956	860,750		(19,622)		(19,622)		841,128				21,449	07/01/2049	1.A FM
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		375,103	375,103	378,737	378,110		(3,007)		(3,007)		375,103				9,564	07/01/2049	1.A FM
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		1,032,884	1,032,884	1,046,118	1,043,812		(10,928)		(10,928)		1,032,884				25,921	09/01/2049	1.A FM
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		1,957,372	1,957,372	1,980,615	1,976,331		(18,960)		(18,960)		1,957,372				42,586	12/01/2049	1.A FM
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		1,322,548	1,322,548	1,334,121	1,331,990		(9,441)		(9,441)		1,322,548				30,065	12/01/2049	1.A FM
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		2,375,010	2,375,010	2,452,940	2,445,299		(70,289)		(70,289)		2,375,010				50,725	06/01/2050	1.A FM
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		09/01/2021	SCHEDULED REDEMPTION		1,145,094	1,145,094	1,175,511	1,172,534		(27,440)		(27,440)		1,145,094				24,456	06/01/2050	1.A FM
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		09/01/2021	SCHEDULED REDEMPTION		1,322,285	1,322,285	1,344,345	1,349,875		(27,590)		(27,590)		1,322,285				20,889	09/01/2050	1.A FM
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		09/01/2021	SCHEDULED REDEMPTION		41,306	41,306	40,806	41,228		78		78		41,306				834	08/01/2035	1.A FM
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		09/15/2021	SCHEDULED REDEMPTION		45,000	45,000	44,714	44,805		195		195		45,000				1,311	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		09/15/2021	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				2,128	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A		09/15/2021	SCHEDULED REDEMPTION		62,500	62,500	62,500							62,500				400	06/15/2051	2.B FE
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB		09/02/2021	SCHEDULED REDEMPTION		59,549	59,549	60,740	59,549		412		(412)		59,549					09/02/2022	6. *
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2021	SCHEDULED REDEMPTION		7,139	7,139	7,496	7,139		282		(282)		7,139					09/02/2036	6. *
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2021	SCHEDULED REDEMPTION		9,224	9,224	9,501	9,224		155		(155)		9,224					09/02/2026	6. *
95942X-A#-5	WESTERN RIVERSIDE COUNCIL OF GOV SR NT		09/02/2021	MATURED		28,533	28,533	29,104	28,533		131		(131)		28,533					09/02/2021	6. *
960413-AX-0	WESTLAKE CHEMICAL CORP SR NT		09/22/2021	TORONTO DOMINION		200,214	200,000	199,706			9		9		199,715		499	499	170	08/15/2024	2.B FE
96188#-AA-6	WETT HLDGS LLC SR NT		09/30/2021	SCHEDULED REDEMPTION		32,222	32,222	32,222	32,222						32,222				1,042	12/18/2024	2.B PL
96950F-AH-7	WILLIAMS PARTNERS LP SR NT		08/15/2021	CALLED @ 100.000		5,000,000	5,000,000	4,979,650	4,997,884		1,504		1,504		4,999,388		612	612	150,000	11/15/2021	2.B FE
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		09/10/2021	VARIOUS		5,823,076	5,500,000	5,540,357	5,542,486		(2,449)		(2,449)		5,540,037		283,039	283,039	150,102	09/15/2029	2.B FE
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		09/01/2021	SCHEDULED REDEMPTION		603,228	603,228	611,900	610,715		(7,487)		(7,487)		603,228				15,329	01/01/2046	1.A FM
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		09/01/2021	SCHEDULED REDEMPTION		431,543	431,543	441,792	438,553		(7,010)		(7,010)		431,543				10,533	03/01/2045	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
949723-AA-8	WLLMN 2021-1A CL A 144A	D	08/19/2021	PAM DIRECT		5,008,050	5,000,000	5,000,000							5,000,000		8,050	8,050		07/15/2034	1.A FE
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A		09/01/2021	SCHEDULED REDEMPTION		42,405	42,405	42,544			(139)		(139)		42,405				233	06/01/2051	1.A FE
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		09/01/2021	SCHEDULED REDEMPTION		496,177	496,177	505,015			(8,838)		(8,838)		496,177				5,943	03/01/2051	1.B FE
92936M-AC-1	WPP FINANCE 2010 CO GUARNT	D	07/15/2021	CALLED @ 103.611		22,320,918	21,543,000	21,257,035	21,481,601		19,239		19,239		21,500,840		42,160	42,160	1,446,074	09/07/2022	2.B FE
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A		09/15/2021	SCHEDULED REDEMPTION		61,648	61,648	61,648	61,648		0		0		61,648				2,345	07/15/2028	1.F PL
98462Y-AE-0	YAMANA GOLD INC SR NT 144A	A	08/04/2021	STIFEL, NICOLAUS & CO		150,647	150,000	150,000							150,000		647	647		08/15/2031	2.C FE
98726#-AA-1	YORKTOWN JAZ LLC		09/15/2021	SCHEDULED REDEMPTION		157,924	157,924	157,924	157,924						157,924				4,586	04/15/2039	1.E PL
941070-AB-9	WASTE MGT CTL PT TR SER A2		09/30/2021	CREDIT RECOVERY		30,000											30,000	30,000		04/15/2025	2.A
94980S-AJ-4	WELLS FARGO MTG BACKED SEC 2006-9 CL 1A9		09/01/2021	CREDIT RECOVERY		567,175											567,175	567,175		08/01/2036	3.B FM
949837-AR-9	WELLS FARGO SE 2007-10 CL 1A16		09/01/2021	CREDIT RECOVERY		19,049											19,049	19,049		07/01/2037	1.D FM
94984E-AX-0	WELLS FARGO MTG BACKED SECS 2006-10 A22		09/01/2021	CREDIT RECOVERY		45,803											45,803	45,803		08/01/2036	1.D FM
94984E-BA-9	WELLS FARGO MTG BACKED SEC 2006-10 A25		09/01/2021	CREDIT RECOVERY		177,331											177,331	177,331		08/01/2036	3.B FM
11135F-BP-5	BROADCOM INC SR NT 144A		09/30/2021	TRADE ADJUSTMENT		277,518									277,518					11/15/2035	2.C FE
11135F-BQ-3	BROADCOM INC SR NT 144A		09/30/2021	TRADE ADJUSTMENT		50,991									50,991					11/15/2036	2.C FE
11135F-BQ-3	BROADCOM INC SR NT 144A		09/30/2021	TRADE ADJUSTMENT		63,053									63,053					11/15/2036	2.C FE
PPE13W-3K-1	CDC MIDCO LLC SEC		09/30/2021	TRADE ADJUSTMENT		132,556									132,556					08/17/2028	4.B Z
PPE13W-3J-4	ONE RAIL AUSTRALIA FINANCE 2 PTY LTD SEC	D	09/30/2021	TRADE ADJUSTMENT		585,470									585,470					08/16/2028	4.B Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,795,226,861	1,802,845,623	1,755,058,230	1,476,022,146	980	(1,581,275)	3,411,476	(4,991,771)	(1,362)	1,757,190,355	(4,916)	11,101,553	11,096,637	75,323,453	XXX	XXX
06901L-AH-0	1011778 BC ULC TL B4	A	09/29/2021	SCHEDULED REDEMPTION		12,473	12,473	12,441	12,445		28		28		12,473				175	11/19/2026	3.B FE
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		09/30/2021	SCHEDULED REDEMPTION		5,942	5,942	5,917	5,928		14		14		5,942				214	08/10/2024	3.A PL
02376C-BJ-3	AADVANTAGE LOYALTY IP TL		07/23/2021	BARCLAYS CAPITAL INC		2,072,500	2,000,000	2,070,000			(3,141)		(3,141)		2,066,859		5,641	5,641	17,417	03/10/2028	3.B FE
00488P-AL-9	ACRISURE LLC TL B		09/30/2021	SCHEDULED REDEMPTION		5,038	5,038	5,006			31		31		5,038				94	02/15/2027	4.B FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		07/01/2021	SCHEDULED REDEMPTION		19,361	19,361	19,238	9,309		164		164		19,361				284	09/24/2026	3.B FE
00117@-AA-6	AFC-DELL HOLDING CORP MML		09/30/2021	SCHEDULED REDEMPTION		10,640	10,640	10,534			106		106		10,640				195	04/09/2027	3.B PL
01438K-AH-8	ALDEVRON LLC TL B		08/30/2021	SCHEDULED REDEMPTION		2,984,887	2,984,887	2,996,080			(11,193)		(11,193)		2,984,887				67,956	10/11/2026	4.B FE
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		09/30/2021	SCHEDULED REDEMPTION		9,056	9,056	8,966	8,967		89		89		9,056				407	11/18/2026	2.C PL
00168N-AA-5	AMC BUYERS LLC MML		09/30/2021	SCHEDULED REDEMPTION		11,919	11,919	11,800	11,836		83		83		11,919				345	11/02/2024	2.C PL
03852J-AR-2	ARAMARK SERVICES TL B4		09/30/2021	SCHEDULED REDEMPTION		247,500	247,500	249,391	249,167		(1,667)		(1,667)		247,500				3,500	01/15/2027	3.B FE
03952H-AD-6	ARCHES BUYER INC TL		09/30/2021	SCHEDULED REDEMPTION		3,769	3,769	3,722			47		47		3,769				7	12/06/2027	4.B FE
04041E-AC-6	ARISE HLDGS INC MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,873		127		127		15,000				613	12/09/2025	2.B PL
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		07/01/2021	SCHEDULED REDEMPTION		6,250	6,250	6,188	6,215		35		35		6,250				261	06/15/2024	3.B PL
04268B-AC-8	AROTECH CORPORATION MML		09/30/2021	SCHEDULED REDEMPTION		10,946	10,946	10,786	10,786		160		160		10,946				598	10/22/2026	3.B PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		09/30/2021	SCHEDULED REDEMPTION		8,750	8,750	8,761			(11)		(11)		8,750				94	09/04/2027	3.A FE
05350N-AG-9	AVANTOR FUNDING INC CO TL B4		07/07/2021	SCHEDULED REDEMPTION		4,975,000	4,975,000	4,981,219	4,981,195		(6,195)		(6,195)		4,975,000				91,892	11/06/2027	3.A FE
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		09/30/2021	SCHEDULED REDEMPTION		2,034	2,034	2,034	1,769		264		264		2,034				78	10/07/2026	2.A PL
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		09/30/2021	VARIOUS		6,296	6,296	6,201			94		94		6,296				83	10/07/2026	2.A PL
05516H-AC-2	B2B/AMW ACQUISITION CO MML		09/30/2021	SCHEDULED REDEMPTION		6,152	6,152	6,060	6,063		89		89		6,152				350	10/07/2026	2.A PL
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B		08/03/2021	SCHEDULED REDEMPTION		221,404	221,404	218,360	218,476		2,928		2,928		221,404				4,688	06/01/2025	3.B FE
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		09/30/2021	SCHEDULED REDEMPTION		6,125	6,125	6,079	6,060		64		64		6,125				163	07/19/2025	2.C PL
10153K-AC-3	BOULDER SCIENTIFIC CO MML		08/31/2021	SCHEDULED REDEMPTION		56,663	56,663	56,097	56,202		461		461		56,663				2,411	12/28/2025	2.C PL
10954B-AB-6	BRILLIO HLDGS DDTL		09/30/2021	SCHEDULED REDEMPTION		1,875	1,875	1,875	1,875						1,875				82	02/06/2025	2.C FE
10954B-AC-4	BRILLIO HLDGS INC TL		09/30/2021	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,167		83		83		11,250				483	02/06/2025	2.C PL
11244@-AE-1	BROOK & WHITTLE HLDG 6TH MML		09/30/2021	SCHEDULED REDEMPTION		626	626	620			6		6		626				10	10/17/2024	3.A PL
11244@-AB-7	BROOK & WHITTLE HLDG CORP DELAYED DRAW		09/30/2021	SCHEDULED REDEMPTION		770	770	770	770						770				21	10/17/2024	4.C PL
11244@-AA-9	BROOK & WHITTLE HLDG CORP MML		09/30/2021	SCHEDULED REDEMPTION		3,309	3,309	3,276	3,285		24		24		3,309				192	10/17/2024	4.C PL
11283H-AF-4	BROOKFIELD RETAIL HOLD CO TL A2		09/14/2021	SCHEDULED REDEMPTION		240,433	240,433	237,127			3,306		3,306		240,433				3,899	08/24/2023	4.A FE
11565H-AB-2	BROWN GRP HOLDING LLC TL B		08/26/2021	VARIOUS		747,365	750,000	744,375			186		186		744,561		2,804	2,804	5,867	04/22/2028	4.A FE
P2121Y-AN-8	CARNIVAL CORP TL B		07/01/2021	SCHEDULED REDEMPTION		6,892	6,892	7,151	7,150		(258)		(258)		6,892				296	06/30/2025	3.C FE
12509N-AE-0	CDI ACQUISITIONCO INC INCRMNTL MML		09/30/2021	SCHEDULED REDEMPTION		25,703	25,703	25,461	25,447		256		256		25,703				678	12/24/2024	2.A PL
12509N-AC-4	CDI ACQUISITIONCO MML		09/30/2021	SCHEDULED REDEMPTION		37,500	37,500	37,178	37,191		309		309		37,500				1,541	12/24/2024	2.A PL
16117L-BX-6	CHARTER COMMS OPER TL B2		09/30/2021	VARIOUS		1,064,244	1,073,518	1,079,980	1,079,170		(359)		(359)		1,078,812		(14,568)	(14,568)	13,696	02/01/2027	2.C FE
12546F-AB-8	CHG PPC PARENT LLC TL		09/30/2021	SCHEDULED REDEMPTION		4,347	4,347	4,334			13		13		4,347				64	03/30/2025	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		09/30/2021	SCHEDULED REDEMPTION		6,037	6,037	5,947	5,954		84		84		6,037				85	12/27/2024	3.A FE
19201P-AF-8	CODING SOLUTIONS HLDGS MML		09/30/2021	SCHEDULED REDEMPTION		19,097	19,097	18,909	18,906		191		191		19,097				913	12/31/2025	2.C PL
21718@-AC-1	COP GNAP HLDGS INC DDTL		09/30/2021	SCHEDULED REDEMPTION		5,556	5,556	5,556	5,556						5,556				232	11/01/2024	3.A PL
21718@-AB-3	COP GNAP HLDGS INC MML TL A		09/30/2021	SCHEDULED REDEMPTION		9,444	9,444	9,388	9,379		66		66		9,444					11/01/2024	3.A PL
40416V-AB-1	CORE & MAIN LP TL		07/27/2021	VARIOUS		3,380,317	3,380,317	3,361,890	3,381,242		(6,374)		(6,374)		3,374,868		5,449	5,449	114,216	08/01/2024	4.B FE
21925E-AD-9	CORNERSTONE ADVISORS, LLC DDTL		09/30/2021	SCHEDULED REDEMPTION		319	319	318			2		2		319				7	09/24/2026	2.C PL
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		09/30/2021	SCHEDULED REDEMPTION		3,514	3,514	3,479	3,480		34		34		3,514				173	09/24/2026	2.C PL
64072U-AK-8	CSC HLDGS LLC TL B5		07/15/2021	SCHEDULED REDEMPTION		7,753	7,753	7,485	4,993		2,759		2,759		7,753				125	04/15/2027	3.C FE
12746@-AB-8	CVI PARENT INC MML		09/30/2021	SCHEDULED REDEMPTION		5,819	5,819	5,761			58		58		5,819					08/12/2027	3.A PL
23918V-AY-0	DAVITA INC TL B		09/30/2021	SCHEDULED REDEMPTION		7,538	7,538	7,415	7,422		116		116		7,538				106	08/12/2026	3.A FE
25272Y-AE-3	DIAMOND RESORTS INTERNATIONAL TL B		08/02/2021	VARIOUS		2,989,717	2,989,717	2,995,317			(5,599)		(5,599)		2,989,717				9,499	09/02/2023	4.C FE
23345N-AB-1	DT MIDSTREAM INC TL B		08/01/2021	BARCLAYS CAPITAL INC		250,313	250,000	248,750			27		27		248,777		1,536	1,536	556	05/25/2028	2.C FE
26483N-AN-0	DUN & BRADSTREET CORP TL B		09/27/2021	SCHEDULED REDEMPTION		3,829	3,829	3,819			10		10		3,829				37	02/08/2026	4.A FE
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	09/20/2021	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				60,430	12/20/2024	4.A FE
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		09/30/2021	SCHEDULED REDEMPTION		2,897,924	2,897,924	2,890,523	2,890,509		7,415		7,415		2,897,924				115,173	09/08/2024	3.B PL
29273P-9A-1	ENDO PARENT LLC DDTL PIK		07/01/2021	EXCHANGE		7,028	7,028	7,028	7,028						7,028				253	08/18/2023	3.C FE
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		09/30/2021	SCHEDULED REDEMPTION		177,718	177,718	175,941	176,224		1,495		1,495		177,718				6,218	03/27/2026	4.A
26924@-AB-2	E-TECHNOLOGIES GROUP TL		09/30/2021	SCHEDULED REDEMPTION		42,850	42,850	42,422	42,550		301		301		42,850				2,022	04/08/2024	3.B PL
31774B-AE-4	FINCO I LLC 2020 TL A		09/30/2021	SCHEDULED REDEMPTION		2,710	2,710	2,713	2,713		(3)		(3)		2,710				54	06/27/2025	3.B FE
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML		09/30/2021	SCHEDULED REDEMPTION		7,898	7,898	7,819			79		79		7,898					03/01/2027	3.B PL
34484K-AB-5	FOODSCIENCE CORP MML		09/30/2021	SCHEDULED REDEMPTION		16,237	16,237	16,075			162		162		16,237				477	03/01/2027	3.B PL
34965#-AC-2	FORTUNE INTL LLC DDTL		09/24/2021	SCHEDULED REDEMPTION		4,950	4,950	4,950	4,523		427		427		4,950				250	01/17/2026	2.C PL
34965#-AB-4	FORTUNE INTL LLC MML		09/24/2021	SCHEDULED REDEMPTION		9,876	9,876	9,783	9,790		85		85		9,876				439	01/17/2026	2.C PL
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		09/30/2021	SCHEDULED REDEMPTION		6,125	6,125	6,064	6,092		33		33		6,125				177	11/10/2023	3.B PL
35041@-AC-9	FOUNDATION RISK 1ST LIEN DDTL		09/30/2021	SCHEDULED REDEMPTION		1,500	1,500	1,500	1,500						1,500				43	11/10/2023	3.B PL
35041@-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		09/30/2021	SCHEDULED REDEMPTION		2,595	2,595	2,587	2,588		7		7		2,595				113	11/10/2023	3.B PL
35041@-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		09/30/2021	SCHEDULED REDEMPTION		2,400	2,400	2,400	2,400		0		0		2,400				69	08/09/2024	3.B PL
35041@-8A-4	FOUNDATION RISK INCRMTL MML		09/30/2021	SCHEDULED REDEMPTION		2,493	2,493	2,468	2,477		16		16		2,493				72	08/09/2024	3.B PL
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML		09/30/2021	SCHEDULED REDEMPTION		4,197	4,197	4,155			42		42		4,197				78	09/21/2026	3.A PL
365556-AW-9	GARDNER DENVER INC TL		09/30/2021	SCHEDULED REDEMPTION		4,484,962	4,484,962	4,490,569	4,490,601		(5,620)		(5,620)		4,484,962				35,701	02/28/2027	3.B FE
55316H-AB-1	GENESEE & WYOMING INC TL		09/30/2021	SCHEDULED REDEMPTION		10,000	10,000	9,400	9,443		557		557		10,000				167	12/30/2026	3.B FE
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		09/30/2021	SCHEDULED REDEMPTION		5,548	5,548	5,521	5,548						5,548				34	07/26/2024	3.A PL
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		09/30/2021	SCHEDULED REDEMPTION		14,432	14,432	14,306	4,947		9,486		9,486		14,432				104	07/26/2024	3.A PL
37244#-AA-2	GENSERVE LLC MML		09/30/2021	SCHEDULED REDEMPTION		4,132	4,132	4,091			41		41		4,132				0	04/12/2024	3.A PL
C7052B-AH-7	GFL ENVIRONMENTAL INC TL	A	09/30/2021	SCHEDULED REDEMPTION		12,948	12,948	12,901	12,894		53		53		12,948					05/31/2025	3.C FE
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		09/30/2021	SCHEDULED REDEMPTION		8,838	8,838	8,860	8,856		(18)		(18)		8,838				148	07/02/2025	3.A FE
41024J-AB-0	HANDGARDS LLC MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,700	14,708		292		292		15,000				914	10/14/2026	3.C PL
41151P-AN-5	HARBOR FREIGHT TOOLS CO TL		07/01/2021	SCHEDULED REDEMPTION		4,964,678	4,964,678	4,944,170			20,508		20,508		4,964,678				77,363	10/19/2027	3.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		07/30/2021	SCHEDULED REDEMPTION		12,563	12,563	12,563							12,563				62	10/19/2027	3.C FE
43162T-AT-7	HILLMAN GRP INC CO ASSETS FRN DD	C	09/01/2021	JEFFERIES LLC		6,717	6,751	91,139			111		111		91,250		(84,533)	(84,533)	18	02/24/2028	4.A FE
43162T-AR-1	HILLMAN GRP INC TL B1	C	09/01/2021	JEFFERIES LLC		350,559	352,321	351,440			13		13		351,452		(893)	(893)	954	02/24/2028	4.A FE
43162T-AK-6	HILLMAN GRP TL B	C	07/14/2021	VARIOUS		592,261	592,706	583,815	585,228		9,469		9,469		594,697		(2,437)	(2,437)	17,160	05/31/2025	4.C FE
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	09/27/2021	SCHEDULED REDEMPTION		1,001	1,001	996			5		5		1,001				6	07/01/2028	3.A FE
L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2	D	09/27/2021	SCHEDULED REDEMPTION		249	249	248			1		1		249				2	07/01/2028	3.A Z
G4770M-AH-7	INEOS US PETROCHEM LLC TL		09/30/2021	SCHEDULED REDEMPTION		8,750	8,750	8,816			(66)		(66)		8,750				145	01/21/2026	3.B FE
44969C-BJ-8	IQVIA INC TL B3		09/14/2021	SCHEDULED REDEMPTION		260,138	260,138	261,113	260,944		(806)		(806)		260,138				2,656	06/11/2025	3.A FE
45063#-AA-3	ITS BUYER INC MML		09/30/2021	SCHEDULED REDEMPTION		16,866	16,866	16,697			169		169		16,866					06/14/2026	2.A PL
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		09/30/2021	SCHEDULED REDEMPTION		22,625	22,625	22,405	9,001		13,624		13,624		22,625				105	12/01/2026	2.C PL
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL		09/30/2021	SCHEDULED REDEMPTION		13,750	13,750	13,791			(41)		(41)		13,750				95	04/22/2028	3.B FE
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		07/01/2021	SCHEDULED REDEMPTION		9,035	9,035	9,035	8,993						9,035				13	03/22/2024	3.C PL
48283*-AA-5	KABAFUSION HLDGS LLC MML		09/30/2021	SCHEDULED REDEMPTION		27,500	27,500	27,363	27,395		105		105		27,500				1,043	01/28/2025	2.C PL
50024P-AA-9	KOHLBERG INVESTORS IX LP		09/16/2021	SCHEDULED REDEMPTION		36,956,957	36,956,957	36,956,957							36,956,957				365,785	04/28/2023	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML		09/10/2021	SCHEDULED REDEMPTION		1,087,629	1,087,629	1,071,315	1,072,104		15,525		15,525		1,087,629				49,763	06/22/2024	2.B PL
50082#-AA-0	KRAMER LABORATORIES INC MML		09/10/2021	SCHEDULED REDEMPTION		4,854,398	4,854,398	4,805,854	4,822,910		31,488		31,488		4,854,398				212,871	06/22/2024	2.B PL
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		09/30/2021	SCHEDULED REDEMPTION		4,137	4,137	4,158	4,155		(18)		(18)		4,137				53	10/17/2026	4.A FE
50219N-AC-5	LSCS HLDGS INC. MML		09/30/2021	SCHEDULED REDEMPTION		2,078	2,078	2,068	2,071		8		8		2,078				47	03/16/2025	4.C FE
50219N-AE-1	LSCS HOLDINGS INC DDTL		09/30/2021	SCHEDULED REDEMPTION		429	429	429	429						429				10	03/16/2025	4.C FE
57058H-AB-9	MARKET PERFORMANCE GRP HLDGS MML		09/30/2021	SCHEDULED REDEMPTION		25,000	25,000	24,763	24,750		498		498		25,000				1,753	12/29/2026	3.A PL
55292S-AF-6	MBS HLDGS INCRMNTL MML		09/30/2021	SCHEDULED REDEMPTION		21,260	21,260	21,048			213		213		21,260				419	04/16/2027	3.A PL
55284B-AB-2	MC GROUP VENTURES CORPORATION MML		09/30/2021	SCHEDULED REDEMPTION		15,385	15,385	15,231			154		154		15,385				256	06/30/2027	3.A PL
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		07/28/2021	SCHEDULED REDEMPTION		527,731	527,731	530,354	531,121		(3,390)		(3,390)		527,731				5,302	02/15/2024	2.B FE
60725#-AA-2	MOBILE COMMS AMERICA MML		09/30/2021	SCHEDULED REDEMPTION		15,014	15,014	14,959	14,956		58		58		15,014				199	03/04/2025	4.A PL
60848*-AB-6	MOLD-RITE PLASTICS LLC		09/30/2021	SCHEDULED REDEMPTION		2,595	2,595	2,582	2,591		3		3		2,595				103	12/14/2021	3.A PL
55377K-AB-0	MTN INFRASTRUCTURE TOPCO TL B		09/30/2021	SCHEDULED REDEMPTION		5,168	5,168	5,171			(3)		(3)		5,168				41	11/17/2024	4.B FE
63108E-AB-4	NASCAR HLDGS INC TL B		09/22/2021	SCHEDULED REDEMPTION		191,489	191,489	192,926	192,791		(1,302)		(1,302)		191,489				4,118	10/18/2026	3.C FE
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		09/30/2021	SCHEDULED REDEMPTION		15,150	15,150	15,112	15,068		82		82		15,150				240	06/02/2024	3.C PL
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		09/24/2021	SCHEDULED REDEMPTION		58,286,427	58,286,427	58,286,427							58,286,427				420,642	06/04/2024	2.A PL
62914D-AF-3	NGS US FINCO INCRMNTL MML		09/30/2021	SCHEDULED REDEMPTION		2,073	2,073	2,032	2,033		40		40		2,073				98	10/01/2025	4.A PL
62914D-AB-2	NGS US FINCO LLC MML		09/30/2021	SCHEDULED REDEMPTION		2,475	2,475	2,463	2,466		9		9		2,475				99	10/01/2025	4.A PL
65340M-AN-3	NIACET CORPORATION MML		09/13/2021	SCHEDULED REDEMPTION		2,216,364	2,216,364	2,205,282	2,207,464		8,900		8,900		2,216,364				97,161	02/01/2024	2.C PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,890		110		110		15,000				753	01/23/2025	3.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		09/30/2021	SCHEDULED REDEMPTION		848	848	845	846		3		3		848				39	06/06/2025	4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		09/30/2021	SCHEDULED REDEMPTION		9,828	9,828	9,729	9,750		77		77		9,828				449	06/06/2025	4.A PL
665730-A*-8	NORTHERN STAR INDUSTRIES		09/30/2021	SCHEDULED REDEMPTION		5,939	5,939	5,904	4,025		1,914		1,914		5,939				199	03/28/2025	3.B PL
62890H-AC-9	NS412 LLC MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,884		116		116		15,000				654	05/06/2025	3.A PL
62981*-AA-1	NYX HOLCO INC MML		09/30/2021	SCHEDULED REDEMPTION		37,500	37,500	37,053	37,037		463		463		37,500				687	08/30/2026	3.A PL
68248K-AC-8	ONE WORLD FITNESS PFF TL		09/30/2021	SCHEDULED REDEMPTION		11,755	11,755	11,654	11,667		89		89		11,755				557	03/29/2025	3.B PL
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		07/01/2021	SCHEDULED REDEMPTION		16,687	16,687	16,520			167		167		16,687				357	07/08/2025	2.B PL
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		07/01/2021	SCHEDULED REDEMPTION		2,105	2,105	2,084	2,085		20		20		2,105				100	07/08/2025	2.B PL
67103*-AA-3	ONS MSO LLC MML		07/01/2021	SCHEDULED REDEMPTION		6,292	6,292	6,229	6,241		50		50		6,292				241	07/08/2025	2.B PL
69338C-AH-4	PG&E CORP TL		09/30/2021	SCHEDULED REDEMPTION		8,185	8,185	8,179			6		6		8,185				120	06/23/2025	3.C FE
73178T-AC-3	POLYMER SOLUTIONS GRP MML		09/30/2021	SCHEDULED REDEMPTION		11,364	11,364	11,254	11,264		99		99		11,364				496	11/26/2026	3.B PL
69355H-AB-4	PPD INC CO ASSETS TL		09/30/2021	SCHEDULED REDEMPTION		8,125	8,125	8,084			41		41		8,125				154	01/06/2028	3.C FE
74174*-AB-1	PRIME BUYER LLC MML		09/30/2021	SCHEDULED REDEMPTION		25,000	25,000	24,625	24,626		374		374		25,000				1,224	12/22/2026	2.B PL
74345H-AB-7	PROOFPOINT INC TL B		09/07/2021	JEFFERIES LLC		497,500	500,000	497,500			14		14		497,514		(14)	(14)		06/10/2028	4.B FE
74376@-AC-3	PROTEIN FOR PETS OPCO LLC 1ST AMENDMENT		09/30/2021	SCHEDULED REDEMPTION		9,391	9,391	9,344			47		47		9,391				22	11/30/2025	2.C PL
74588Y-A*-1	PUMA INT'L FINANCE SA	D	09/15/2021	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,243,125	1,246,898		3,102		3,102		1,250,000				27,309	09/14/2022	3.C
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML		09/30/2021	SCHEDULED REDEMPTION		16,241	16,241	16,078			162		162		16,241				289	05/28/2027	3.A PL
76121Q-AH-9	RESOURCE LABEL GROUP 8TH AMEND AQUIS MML		07/08/2021	SCHEDULED REDEMPTION		2,188,896	2,188,896	2,177,952	2,178,116		10,780		10,780		2,188,896				88,075	05/26/2023	3.C PL
76121Q-AG-1	RESOURCE LABEL GRP 8TH AMEND AQUIS DDTL		07/08/2021	VARIOUS		2,194,382	2,194,382	2,194,382							2,194,382				26,514	05/26/2023	3.C PL
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		07/08/2021	SCHEDULED REDEMPTION		5,452,784	5,452,784	5,399,790	5,423,400		29,384		29,384		5,452,784				234,043	05/26/2023	3.C PL
77542H-AK-1	ROHRER CORPORATION MML		07/01/2021	SCHEDULED REDEMPTION		9,521	9,521	9,426			95		95		9,521				151	03/15/2027	3.A PL
48268J-AC-8	SARAH LEE MML		09/30/2021	SCHEDULED REDEMPTION		11,021	11,021	10,910	10,934		87		87		11,021				460	07/30/2025	4.A PL
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		09/30/2021	SCHEDULED REDEMPTION		20,311	20,311	19,960	19,989		323		323		20,311				287	04/11/2025	3.C FE
80864F-AB-9	SCIENS BUILDING SOLUTIONS MML		09/30/2021	SCHEDULED REDEMPTION		13,839	13,839	13,666			173		173		13,839				239	06/01/2027	3.A PL
82087U-AL-1	SHEARER'S FOODS LLC TL B		09/30/2021	SCHEDULED REDEMPTION		3,190	3,190	3,190							3,190				66	09/23/2027	4.C FE
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		09/30/2021	SCHEDULED REDEMPTION		14,072	14,072	13,897	13,900		172		172		14,072				708	11/05/2026	3.A PL
83174#-AA-0	SMILE DOCTORS LLC MML		09/30/2021	SCHEDULED REDEMPTION		7,303	7,303	7,283	7,289		15		15		7,303				388	10/06/2022	3.A PL
83578B-AM-5	SOPHIA LP CLOSING DATE TL		09/30/2021	SCHEDULED REDEMPTION		5,625	5,625	5,585	5,584		41		41		5,625				129	10/07/2027	4.B FE
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL		09/30/2021	SCHEDULED REDEMPTION		2,232	2,232	2,221			11		11		2,232				61	09/30/2025	2.B PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		09/30/2021	SCHEDULED REDEMPTION		3,750	3,750	3,731	1,947		1,803		1,803		3,750				126	09/23/2025	2.B PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		09/30/2021	SCHEDULED REDEMPTION		11,250	11,250	11,138	11,157		93		93		11,250				479	09/23/2025	2.B PL
78466D-BF-0	SS&C TECHNOLOGIES TL B5		08/31/2021	SCHEDULED REDEMPTION		11,266	11,266	11,194	11,203		63		63		11,266				159	04/16/2025	3.B FE
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,884		116		116		15,000				471	08/26/2024	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	07/21/2021	SCHEDULED REDEMPTION		2,050,862	2,050,862	2,051,344	2,053,307		(2,445)		(2,445)		2,050,862				42,658	07/10/2025	2.C FE
86614D-AH-1	SUMMIT MATERIALS TL B		09/30/2021	SCHEDULED REDEMPTION		1,282	1,282	1,266	1,267		15		15		1,282				21	11/21/2024	3.A FE
69323#-AC-5	THE PROMPTCARE COS DDTL 1		09/01/2021	SCHEDULED REDEMPTION		644,727	644,727	638,409	639,068		5,660		5,660		644,727				26,212	12/30/2025	4.C PL
69323#-AD-3	THE PROMPTCARE COS DDTL 2		09/01/2021	SCHEDULED REDEMPTION		532,774	532,774	527,446			5,328		5,328		532,774				16,549	12/30/2025	4.C PL
69323#-AB-7	THE PROMPTCARE COS MML		09/01/2021	SCHEDULED REDEMPTION		4,620,545	4,620,545	4,575,243	4,579,962		40,584		40,584		4,620,545				187,849	12/30/2025	4.C PL
87250Y-AC-3	TI ACQUISITION NC MML		09/30/2021	SCHEDULED REDEMPTION		15,000	15,000	14,891	14,897		103		103		15,000				597	03/19/2027	2.A PL
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		09/30/2021	SCHEDULED REDEMPTION		65,132	65,132	64,480	64,619		513		513		65,132				2,857	11/22/2024	3.A PL
88770Y-AG-3	TINUITI INC DDTL		09/30/2021	SCHEDULED REDEMPTION		1,961	1,961	1,961							1,961				49	12/10/2026	2.C PL
88770Y-AF-5	TINUITI INC MML		09/30/2021	SCHEDULED REDEMPTION		15,196	15,196	15,006	15,008		188		188		15,196				572	12/10/2026	2.C PL
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	07/26/2021	SCHEDULED REDEMPTION		1,176,470	1,176,470	1,176,470	1,172,199		4,271		4,271		1,176,470				44,632	07/25/2024	3.C PL
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		09/30/2021	SCHEDULED REDEMPTION		12,578	12,578	12,551	6,188		29		29		12,578				110	11/13/2026	3.B FE
89388H-AF-4	TRANSPORTATION INSIGHT INCRMNTL MML		09/30/2021	SCHEDULED REDEMPTION		13,796	13,796	13,453	13,453		343		343		13,796				512	12/18/2024	3.B PL
89388H-AB-3	TRANSPORTATION INSIGHT MML		09/30/2021	SCHEDULED REDEMPTION		4,863	4,863	4,822	4,828		35		35		4,863				151	12/18/2024	3.B PL
90251@-AA-3	TYTO ATHENE, LLC MML		09/30/2021	SCHEDULED REDEMPTION		18,839	18,839	18,650			188		188		18,839				259	04/01/2028	2.C PL
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		09/30/2021	SCHEDULED REDEMPTION		7,500	7,500	7,526	7,524		(24)		(24)		7,500				120	09/13/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC TL B		09/30/2021	SCHEDULED REDEMPTION		5,000	5,000	5,119			(119)		(119)		5,000				65	04/14/2028	3.B FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		09/30/2021	VARIOUS		1,422,017	1,415,010	1,425,623	1,422,805		(1,213)		(1,213)		1,421,592		425	425	17,775	10/31/2025	2.C FE
91335P-AH-2	UNIVAR USA INC TL B5		09/30/2021	SCHEDULED REDEMPTION		2,497	2,497	2,447	2,449		48		48		2,497				40	07/01/2026	2.C FE
90351H-AB-4	US FOODS INITIAL TERM LOAN		09/30/2021	SCHEDULED REDEMPTION		88,255	88,255	88,295	88,286		(31)		(31)		88,255				1,244	06/27/2023	4.C FE
91865F-AG-4	VACO HOLDINGS LLC MML		09/21/2021	SCHEDULED REDEMPTION		611,104	611,104	608,327	608,888		2,216		2,216		611,104				28,594	11/09/2023	2.C PL
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL		07/30/2021	SCHEDULED REDEMPTION		474,530	474,530	471,098	471,537		2,993		2,993		474,530				9,241	06/01/2025	3.B FE
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		09/30/2021	SCHEDULED REDEMPTION		980	980	980	980						980				41	07/24/2026	4.C PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		09/30/2021	SCHEDULED REDEMPTION		5,897	5,897	5,852	5,847		49		49		5,897					07/25/2026	4.C PL
92276A-AJ-0	VENSURE EMPLOYER SVCS DDTL TERM B		08/16/2021	EXCHANGE		1,855,439	1,855,439	1,855,439							1,855,439				4,639	03/26/2027	2.A PL
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		09/30/2021	SCHEDULED REDEMPTION		13,730	13,730	13,628			103		103		13,730				143	03/26/2027	2.A PL
92565E-AB-9	VICI PROPERTIES 1 TERM B LOAN		09/15/2021	SCHEDULED REDEMPTION		2,600,000	2,600,000	2,606,500	2,605,397		(5,397)		(5,397)		2,600,000				35,819	12/22/2024	2.C FE
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		09/15/2021	SCHEDULED REDEMPTION		266,667	266,667	264,050	264,319		2,348		2,348		266,667				12,021	09/30/2026	2.B PL
93625#-AB-2	WARRIOR ACQUISITIONS MML		09/30/2021	SCHEDULED REDEMPTION		2,949	2,949	2,912	2,914		35		35		2,949				140	09/16/2026	2.C PL
94184#-AA-5	WATERMILL EXPRESS LLC MML		09/30/2021	SCHEDULED REDEMPTION		6,886	6,886	6,817			69		69		6,886					04/20/2027	3.B PL
96244U-AF-4	WHATABRANDS LLC TL B		07/21/2021	MORGAN STANLEY CPTL		249,688	250,000	248,750			11		11		248,761		927	927	417	07/21/2028	4.B FE
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		09/30/2021	SCHEDULED REDEMPTION		9,000	9,000	8,947	8,943		57		57		9,000				166	12/05/2024	4.C PL
03769D-AA-4	APIS GROWTH FUND II LP TL A1	D	07/01/2021	TRADE ADJUSTMENT		(10,535,031)		(10,535,031)							(10,535,031)					03/16/2022	1.E Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						156,901,922	167,374,095	156,754,395	51,758,940		193,693		193,693		156,987,586		(85,664)	(85,664)	2,645,620	XXX	XXX
8399997. Total - Bonds - Part 4						2,157,884,047	2,176,358,377	2,118,313,997	1,707,335,193	980	(1,287,310)	3,411,476	(4,697,806)	(1,362)	2,121,409,089	(4,916)	9,540,004	9,535,087	80,441,324	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,157,884,047	2,176,358,377	2,118,313,997	1,707,335,193	980	(1,287,310)	3,411,476	(4,697,806)	(1,362)	2,121,409,089	(4,916)	9,540,004	9,535,087	80,441,324	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
313786-10-5	FHLB TOPEKA CLASS A		08/10/2021	DIRECT PLACEMENT	191.000	19,100		19,100	19,100						19,100						
313786-2#-1	FHLB TOPEKA CLASS B		07/01/2021	EXCHANGE	1,970.000	197,000		197,000	197,000						197,000				91,017		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						216,100	XXX	216,100	216,100						216,100				91,017	XXX	XXX
69434K-20-5	PACIFIC GLBL FOCUSED HIGH		08/05/2021	CALLED @ 25.443	994,200.000	25,295,177		24,874,884	25,292,448	(419,664)	2,100		(417,564)		24,874,884		420,293	420,293	556,015		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						25,295,177	XXX	24,874,884	25,292,448	(419,664)	2,100		(417,564)		24,874,884		420,293	420,293	556,015	XXX	XXX
9799997. Total - Common Stocks - Part 4						25,511,277	XXX	25,090,984	25,508,548	(419,664)	2,100		(417,564)		25,090,984		420,293	420,293	647,032	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						25,511,277	XXX	25,090,984	25,508,548	(419,664)	2,100		(417,564)		25,090,984		420,293	420,293	647,032	XXX	XXX
9899999. Total - Preferred and Common Stocks						25,511,277	XXX	25,090,984	25,508,548	(419,664)	2,100		(417,564)		25,090,984		420,293	420,293	647,032	XXX	XXX
9999999 - Totals						2,183,395,323	XXX	2,143,404,981	1,732,843,741	(418,684)	(1,285,210)	3,411,476	(5,115,370)	(1,362)	2,146,500,073	(4,916)	9,960,296	9,955,380	81,088,356	XXX	XXX

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5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021		6,750,000	2,133		980,100	(146,532)	6,246,411	^	6,246,411	1,363,986		(973,122)				85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2016	11/15/2021		9,030,000	2,164		1,393,329	(208,199)	8,357,584	^	8,357,584	2,032,142		(1,359,011)				85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2021		7,680,000	2,253		1,269,504	(189,800)	6,725,335	^	6,725,335	1,856,949		(1,218,056)				85/85
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	01/17/2017	01/14/2022		14,470,000	2,268		2,351,375	(352,126)	12,618,372	^	12,618,372	3,603,286		(2,215,942)				85/85
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2017	02/14/2022		6,650,000	2,338		1,055,355	(157,783)	5,513,300	^	5,513,300	1,690,290		(976,752)				85/85
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2017	03/14/2022		6,520,000	2,365		1,078,408	(161,230)	5,339,289	^	5,339,289	1,716,328		(981,552)				85/85
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349		1,049,888	(157,224)	5,761,786	^	5,761,786	1,848,702		(937,585)				85/85
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402		1,003,890	(150,007)	5,236,062	^	5,236,062	1,736,699		(879,159)				85/85
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438		1,007,564	(150,638)	5,133,748	^	5,133,748	1,730,403		(866,306)				85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459		914,928	(136,788)	4,450,396	^	4,450,396	1,500,543		(771,626)				85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2017	08/15/2022		6,530,000	2,466		958,604	(143,240)	4,867,004	^	4,867,004	1,602,179		(791,753)				85/85
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496		1,232,901	(184,327)	6,020,475	^	6,020,475	1,973,351		(997,934)				85/85
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558		1,082,643	(162,040)	4,801,775	^	4,801,775	1,614,402		(858,279)				85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579		1,571,326	(234,924)	6,388,661	^	6,388,661	2,173,676		(1,219,369)				85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652		1,648,704	(246,493)	6,134,864	^	6,134,864	2,152,299		(1,252,329)				85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776		2,698,112	(403,166)	8,647,386	^	8,647,386	3,202,894		(1,999,586)				85/85
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699		2,022,300	(302,348)	6,224,294	^	6,224,294	2,251,723		(1,467,441)				85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2023		7,100,010	2,749		1,334,800	(199,562)	4,014,570	^	4,014,570	1,474,364		(948,103)				85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678		1,446,240	(216,460)	4,768,207	^	4,768,207	1,684,574		(1,002,219)				85/85

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5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730		1,591,967	(237,880)	5,094,042	^	5,094,042	1,828,947		(1,076,996)				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 02RNE8IBXP4R0TD8PU41	06/14/2018	06/14/2023		9,489,988	2,782		1,731,925	(258,935)	5,229,119	^	5,229,119	1,916,642		(1,142,919)				85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/16/2018	07/14/2023		8,279,995	2,798		1,506,960	(225,548)	4,501,682	^	4,501,682	1,654,153		(969,114)				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		1,920,710	(287,160)	5,470,777	^	5,470,777	2,041,570		(1,203,337)				85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905		1,685,774	(252,035)	4,391,386	^	4,391,386	1,688,086		(1,027,528)				85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751		1,495,365	(223,445)	4,349,778	^	4,349,778	1,562,318		(885,596)				85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702		1,956,103	(292,451)	6,073,605	^	6,073,605	2,126,327		(1,126,955)				85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600		1,381,125	(206,488)	4,780,038	^	4,780,038	1,595,378		(773,006)				85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583		2,715,444	(405,534)	10,510,494	^	10,510,494	3,436,179		(1,472,103)				85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746		1,260,032	(188,384)	4,269,315	^	4,269,315	1,492,814		(662,448)				85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808		1,104,840	(165,091)	3,559,769	^	3,559,769	1,275,740		(563,607)				85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906		1,395,149	(208,471)	4,169,282	^	4,169,282	1,553,335		(687,266)				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 02RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2024		8,000,009	2,834		1,327,200	(198,317)	4,317,184	^	4,317,184	1,552,754		(632,726)				85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887		1,128,740	(168,662)	3,889,291	^	3,889,291	1,409,079		(518,961)				85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014		1,227,060	(183,354)	3,694,367	^	3,694,367	1,412,906		(543,345)				85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841		1,781,378	(266,183)	6,630,849	^	6,630,849	2,337,976		(759,548)				85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998		1,547,759	(231,274)	4,740,326	^	4,740,326	1,791,353		(631,980)				85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021		27,860,009	2,966/3,708		2,451,680	(915,607)	6,951,943	^	6,951,943	2,534,047		(2,408,080)				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		1,519,000	(226,977)	4,860,981	^	4,860,981	1,806,926		(596,958)				85/85

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)
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/15/2021		31,909,998	3,097/3,871		2,753,833	(1,027,044)	7,698,792	^	7,698,792	3,064,225		(2,584,540)				85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097		1,788,694	(267,276)	5,046,788	^	5,046,788	1,978,648		(672,596)				85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	12/16/2019	12/14/2021		33,740,009	3,191/3,989		2,837,534	(1,062,616)	7,801,968	^	7,801,968	3,282,309		(2,549,499)				85/85
2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191		1,573,880	(235,177)	4,090,307	^	4,090,307	1,663,998		(564,254)				85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104		3,235,587	(1,208,366)	8,583,579	^	8,583,579	3,821,851		(2,770,831)				85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283		2,514,456	(375,723)	6,150,934	^	6,150,934	2,585,106		(861,549)				85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/14/2022		26,959,987	3,380/4,225		2,146,016	(801,453)	5,620,097	^	5,620,097	2,703,042		(1,746,757)				85/85
2 YR SPX CALL SPREAD OPTION #3293 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380		1,741,225	(260,183)	4,097,339	^	4,097,339	1,774,340		(567,066)				85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959		3,715,806	(1,393,427)	8,700,065	^	8,700,065	2,361,841		(2,878,729)				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	03/14/2025		13,160,008	2,386		2,296,420	(343,708)	10,751,056	^	10,751,056	3,231,829		(710,077)				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	04/14/2020	04/14/2025		18,590,009	2,846		2,939,079	(439,413)	10,254,075	^	10,254,075	3,622,108		(861,121)				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	04/14/2022		35,689,991	2,846/3,529		3,279,911	(1,226,597)	7,865,163	^	7,865,163	2,578,389		(2,403,770)				85/85
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537		3,325,390	(1,240,207)	7,491,305	^	7,491,305	2,503,570		(2,294,156)				85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853		2,753,598	(411,683)	9,234,295	^	9,234,295	3,279,448		(761,537)				85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803		3,533,824	(1,323,366)	7,859,095	^	7,859,095	2,868,159		(2,292,865)				85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067		2,331,600	(348,400)	6,658,427	^	6,658,427	2,554,902		(603,638)				85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2020	07/14/2022		32,390,014	3,198/3,965		2,989,597	(1,118,027)	6,392,063	^	6,392,063	2,524,340		(1,818,330)				85/85
2 YR SPX CALL SPREAD OPTION #3447 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198		1,827,450	(273,217)	4,851,373	^	4,851,373	1,942,846		(444,353)				85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182		3,971,440	(1,483,178)	8,345,899	^	8,345,899	3,761,919		(2,243,782)				85/85

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2 YR SPX CALL SPREAD OPTION #3476 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373		3,671,481	(548,913)	8,310,573	^	8,310,573	3,559,610		(830,406)				85/85
5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2020	09/14/2022		44,129,990	3,384/4,094		3,601,008	(1,346,678)	7,151,438	^	7,151,438	3,140,613		(1,884,363)				85/85
2 YR SPX CALL SPREAD OPTION #3511 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384		3,720,050	(555,870)	8,304,453	^	8,304,453	3,565,436		(777,810)				85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2020	10/15/2021		12,319,978	24,667/26,887		409,024	(305,092)	174,548	^	174,548	(187,880)		(393,378)				85/85
1 YR HSI CALL SPREAD OPTION #3538 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021		12,320,004	3,273/3,568		485,408	(363,059)	1,107,138	^	1,107,138	780,113		(468,119)				85/85
1 YR SX5E CALL SPREAD OPTION #3539 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		569,759,991	3,489/3,785		24,192,010	(18,094,298)	48,129,082	^	48,129,082	33,692,402		(23,330,376)				85/85
1 YR SPX CALL SPREAD OPTION #3540 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		245,360,010	3,489/3,652		6,276,309	(4,694,335)	11,408,534	^	11,408,534	8,052,473		(6,052,769)				85/85
1 YR SPX CALL SPREAD OPTION #3541 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		9,930,011	3,524/3,733		304,851	(228,012)	592,443	^	592,443	416,578		(293,993)				85/85
1 YR SPX CALL SPREAD OPTION #3542 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		3,050,005	3,489/3,750		118,340	(88,512)	227,469	^	227,469	160,232		(114,125)				85/85
1 YR SPX CALL SPREAD OPTION #3543 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	10/14/2021		6,660,011	3,512/3,640		133,866	(100,124)	242,696	^	242,696	172,042		(129,098)				85/85
1 YR SPX CALL SPREAD OPTION #3544 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2020	10/14/2021		7,440,007	3,489/3,707		246,562	(184,415)	462,692	^	462,692	325,837		(237,780)				85/85
1 YR SPX CALL SPREAD OPTION #3545 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021		112,890,012	3,489/3,872		5,825,124	(4,356,874)	12,312,880	^	12,312,880	8,630,309		(5,617,654)				85/85
1 YR SPX CALL SPREAD OPTION #3546 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2021		32,659,987	3,838		1,146,366	(857,419)	4,404,753	^	4,404,753	3,331,756		(1,105,537)				85/85
1 YR SPX CALL OPTION #3547 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021		13,720,000	46/50		557,032	(416,629)	1,075,784	^	1,075,784	648,051		(537,193)				85/85
1 YR EEM CALL SPREAD OPTION #3548 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2020	10/14/2022		57,440,010	3,489/4,221		4,623,920	(1,729,219)	8,897,928	^	8,897,928	4,335,806		(2,229,616)				85/85
2 YR SPX CALL SPREAD OPTION #3549 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489		3,771,504	(563,867)	7,718,844	^	7,718,844	3,441,286		(727,037)				85/85
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2020	10/15/2021		1,400,104	24,667/26,887		46,483	(34,767)	19,836	^	19,836	(21,260)		(44,701)				85/85
1 YR HSI CALL SPREAD OPTION #3551 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/14/2021		1,400,015	3,273/3,568		48,772	(36,579)	125,829	^	125,829	83,975		(47,030)				85/85
1 YR SX5E CALL SPREAD OPTION #3552 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2020	11/15/2021		15,810,007	26,382/28,756		521,730	(391,298)	73,674	^	73,674	(154,736)		(457,230)				85/85

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1 YR HSI CALL SPREAD OPTION #3583 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021		15,810,008	3,466/3,778		597,618	(448,214)	1,300,225	^	1,300,225	1,064,372		(523,737)				85/85
1 YR SX5E CALL SPREAD OPTION #3584 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2020	11/15/2021		610,970,000	3,627/3,935		25,630,192	(19,222,644)	48,252,758	^	48,252,758	36,630,411		(22,461,624)				85/85
1 YR SPX CALL SPREAD OPTION #3585 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		240,809,995	3,627/3,796		6,186,409	(4,639,807)	10,622,496	^	10,622,496	8,131,116		(5,421,606)				85/85
1 YR SPX CALL SPREAD OPTION #3586 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		11,639,987	3,663/3,881		352,692	(264,519)	652,153	^	652,153	497,430		(309,090)				85/85
1 YR SPX CALL SPREAD OPTION #3587 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		2,100,017	3,627/3,899		80,430	(60,323)	147,135	^	147,135	112,228		(70,487)				85/85
1 YR SPX CALL SPREAD OPTION #3588 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021		6,650,012	3,651/3,784		133,665	(100,249)	229,787	^	229,787	176,343		(117,141)				85/85
1 YR SPX CALL SPREAD OPTION #3589 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021		7,110,013	3,627/3,854		234,559	(175,919)	417,484	^	417,484	318,801		(205,561)				85/85
1 YR SPX CALL SPREAD OPTION #3590 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		105,459,988	3,627/4,026		5,262,454	(3,946,841)	10,610,430	^	10,610,430	8,062,832		(4,611,876)				85/85
1 YR SPX CALL SPREAD OPTION #3591 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021		34,809,994	3,990		1,040,819	(780,614)	3,438,484	^	3,438,484	2,849,805		(912,146)				85/85
1 YR SPX CALL OPTION #3592 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021		15,810,000	49/53		656,115	(492,086)	657,406	^	657,406	356,055		(575,002)				85/85
1 YR EEM CALL SPREAD OPTION #3593 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2020	11/14/2022		48,410,000	3,627/4,389		3,843,754	(1,441,408)	7,049,137	^	7,049,137	3,934,939		(1,684,282)				85/85
2 YR SPX CALL SPREAD OPTION #3594 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627		2,244,594	(335,951)	4,154,999	^	4,154,999	1,945,293		(392,558)				85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		14,720,074	26,390/28,765		479,872	(358,918)	120,075	^	120,075	(96,305)		(382,583)				85/85
1 YR HSI CALL SPREAD OPTION #3612 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2020	12/14/2021		16,559,995	3,504/3,819		629,280	(470,667)	1,252,488	^	1,252,488	1,044,142		(501,700)				85/85
1 YR SX5E CALL SPREAD OPTION #3613 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	12/14/2020	12/14/2021		636,139,983	3,647/3,958		27,474,887	(20,549,710)	48,150,058	^	48,150,058	37,321,567		(21,904,636)				85/85
1 YR SPX CALL SPREAD OPTION #3614 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		242,150,004	3,647/3,818		6,341,909	(4,743,400)	10,277,429	^	10,277,429	8,007,857		(5,056,152)				85/85
1 YR SPX CALL SPREAD OPTION #3615 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		14,029,997	3,684/3,903		433,527	(324,254)	753,017	^	753,017	582,352		(345,634)				85/85
1 YR SPX CALL SPREAD OPTION #3616 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		1,629,990	3,647/3,921		63,570	(47,547)	109,526	^	109,526	84,701		(50,682)				85/85
1 YR SPX CALL SPREAD OPTION #3617 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		4,810,018	3,672/3,805		98,797	(73,895)	159,836	^	159,836	125,021		(78,767)				85/85

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1 YR SPX CALL SPREAD OPTION #3618 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		9,819,991	3,647/3,875		332,309	(248,549)	553,685	^	553,685	431,049		(264,937)				85/85
1 YR SPX CALL SPREAD OPTION #3619 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021		132,490,004	3,647/4,049		6,876,231	(5,143,044)	12,758,496	^	12,758,496	9,927,292		(5,482,146)				85/85
1 YR SPX CALL SPREAD OPTION #3620 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021		34,969,982	4,012		1,060,990	(793,562)	3,485,171	^	3,485,171	2,899,713		(845,885)				85/85
1 YR SPX CALL OPTION #3621 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2020	12/14/2021		16,560,000	50/54		684,590	(512,036)	563,042	^	563,042	307,994		(545,797)				85/85
1 YR EEM CALL SPREAD OPTION #3622 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022		58,950,004	3,647/4,413		4,804,425	(1,796,723)	8,455,249	^	8,455,249	4,833,550		(1,915,189)				85/85
2 YR SPX CALL SPREAD OPTION #3623 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647		3,161,158	(472,357)	5,732,357	^	5,732,357	2,701,187		(503,501)				85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2020	12/14/2021		1,839,877	26,390/28,765		57,951	(43,463)	15,013	^	15,013	(13,434)		(46,170)				85/85
1 YR HSI CALL SPREAD OPTION #3625 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,079,986	3,641/3,969		886,272	(631,317)	1,514,826	^	1,514,826	1,259,871		(631,317)				85/85
1 YR SX5E CALL SPREAD OPTION #3646 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2021	01/14/2022		712,780,018	3,796/4,118		30,742,201	(21,898,554)	49,428,378	^	49,428,378	40,584,731		(21,898,554)				85/85
1 YR SPX CALL SPREAD OPTION #3647 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		284,259,985	3,796/3,973		7,447,612	(5,305,148)	11,174,970	^	11,174,970	9,032,506		(5,305,148)				85/85
1 YR SPX CALL SPREAD OPTION #3648 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		16,370,012	3,834/4,061		507,470	(361,485)	805,829	^	805,829	659,844		(361,485)				85/85
1 YR SPX CALL SPREAD OPTION #3649 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		3,190,000	3,796/4,080		125,048	(89,075)	196,806	^	196,806	160,833		(89,075)				85/85
1 YR SPX CALL SPREAD OPTION #3650 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		5,979,987	3,821/3,960		123,128	(87,708)	183,947	^	183,947	148,527		(87,708)				85/85
1 YR SPX CALL SPREAD OPTION #3651 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		17,279,993	3,796/4,033		580,608	(413,584)	898,134	^	898,134	731,110		(413,584)				85/85
1 YR SPX CALL SPREAD OPTION #3652 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		141,710,016	3,796/4,213		7,298,065	(5,198,622)	12,422,703	^	12,422,703	10,323,260		(5,198,622)				85/85
1 YR SPX CALL SPREAD OPTION #3653 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		46,980,018	4,175		1,368,997	(975,176)	3,240,383	^	3,240,383	2,846,562		(975,176)				85/85
1 YR SPX CALL OPTION #3654 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,080,000	55/60		932,432	(664,198)	153,437	^	153,437	(114,797)		(664,198)				85/85
1 YR EEM CALL SPREAD OPTION #3655 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/17/2023		62,380,004	3,796/4,593		5,089,584	(1,805,310)	8,272,856	^	8,272,856	4,988,581		(1,805,310)				85/85
2 YR SPX CALL SPREAD OPTION #3656 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796		4,005,820	(570,380)	6,295,957	^	6,295,957	2,860,517		(570,380)				85/85

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5 YR SPX ASIAN CALL OPTION #3657 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/16/2021	02/14/2022		632,299,989	3,933/4,267		27,252,130	(17,041,966)	40,027,621	^	40,027,621	29,817,457		(17,041,966)				85/85
1 YR SPX CALL SPREAD OPTION #3692 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		230,520,010	3,933/4,116		6,014,267	(3,760,988)	8,357,121	^	8,357,121	6,103,842		(3,760,988)				85/85
1 YR SPX CALL SPREAD OPTION #3693 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		26,369,982	3,972/4,208		817,206	(511,035)	1,188,836	^	1,188,836	882,665		(511,035)				85/85
1 YR SPX CALL SPREAD OPTION #3694 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		2,569,987	3,933/4,228		100,718	(62,984)	145,361	^	145,361	107,626		(62,984)				85/85
1 YR SPX CALL SPREAD OPTION #3695 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		3,899,989	3,959/4,103		79,326	(49,606)	110,393	^	110,393	80,673		(49,606)				85/85
1 YR SPX CALL SPREAD OPTION #3696 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		9,270,019	3,933/4,178		311,379	(194,719)	443,172	^	443,172	326,512		(194,719)				85/85
1 YR SPX CALL SPREAD OPTION #3697 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		147,390,013	3,933/4,365		7,677,545	(4,801,109)	11,640,729	^	11,640,729	8,764,293		(4,801,109)				85/85
1 YR SPX CALL SPREAD OPTION #3698 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/14/2022		38,059,999	4,326		1,282,622	(802,080)	1,796,612	^	1,796,612	1,316,070		(802,080)				85/85
1 YR SPX CALL OPTION #3699 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2021	02/14/2023		54,340,017	3,933/4,758		4,493,918	(1,401,263)	6,574,392	^	6,574,392	3,481,737		(1,401,263)				85/85
2 YR SPX CALL SPREAD OPTION #3700 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933		3,714,238	(461,484)	4,914,628	^	4,914,628	1,661,874		(461,484)				85/85
5 YR SPX ASIAN CALL OPTION #3701 DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/17/2023		699,982	3,796/4,593		61,757	(19,422)	92,794	^	92,794	50,459		(19,422)				85/85
2 YR SPX CALL SPREAD OPTION #3707 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796		517,972	(31,520)	614,563	^	614,563	128,111		(31,520)				85/85
5 YR SPX ASIAN CALL OPTION #3708 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/14/2022		699,859	3,647/4,413		72,016	(23,822)	100,412	^	100,412	52,218		(23,822)				85/85
2 YR SPX CALL SPREAD OPTION #3709 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647		254,709	(31,530)	345,645	^	345,645	122,466		(31,530)				85/85
5 YR SPX ASIAN CALL OPTION #3710 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2022		1,999,928	3,627/4,389		210,166	(72,853)	291,247	^	291,247	153,934		(72,853)				85/85
2 YR SPX CALL SPREAD OPTION #3711 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627		257,328	(32,427)	348,982	^	348,982	124,082		(32,427)				85/85
5 YR SPX ASIAN CALL OPTION #3712 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2022		600,108	3,489/4,222		71,050	(25,912)	92,947	^	92,947	47,809		(25,912)				85/85
2 YR SPX CALL SPREAD OPTION #3713 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489		170,241	(21,846)	228,447	^	228,447	80,052		(21,846)				85/85
5 YR SPX ASIAN CALL OPTION #3714 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/15/2021	03/14/2022		608,109,993	3,969/4,306		25,406,481	(13,959,605)	37,020,897	^	37,020,897	25,574,021		(13,959,605)				85/85

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1 YR SPX CALL SPREAD OPTION #3731 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		197,889,999	3,969/4,154		5,046,195	(2,772,635)	6,930,040	^	6,930,040	4,656,480		(2,772,635)				85/85
1 YR SPX CALL SPREAD OPTION #3732 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		11,730,004	4,009/4,247		355,419	(195,285)	509,124	^	509,124	348,990		(195,285)				85/85
1 YR SPX CALL SPREAD OPTION #3733 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		1,850,002	3,969/4,267		70,670	(38,830)	100,752	^	100,752	68,912		(38,830)				85/85
1 YR SPX CALL SPREAD OPTION #3734 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		4,539,991	3,996/4,141		90,346	(49,641)	124,217	^	124,217	83,512		(49,641)				85/85
1 YR SPX CALL SPREAD OPTION #3735 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/14/2022		6,149,992	3,969/4,217		202,274	(111,139)	283,491	^	283,491	192,357		(111,139)				85/85
1 YR SPX CALL SPREAD OPTION #3736 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		153,349,999	3,969/4,406		7,698,170	(4,229,764)	11,631,486	^	11,631,486	8,163,080		(4,229,764)				85/85
1 YR SPX CALL SPREAD OPTION #3737 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		50,290,002	4,366		1,579,106	(867,641)	2,319,674	^	2,319,674	1,608,209		(867,641)				85/85
1 YR SPX CALL OPTION #3738 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2021	03/14/2023		59,940,003	3,969/4,802		4,813,182	(1,320,489)	7,013,159	^	7,013,159	3,520,466		(1,320,489)				85/85
2 YR SPX CALL SPREAD OPTION #3739 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969		7,636,772	(417,995)	8,690,744	^	8,690,744	1,471,967		(417,995)				85/85
5 YR SPX ASIAN CALL OPTION #3740 DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		628,379,989	4,125/4,475		25,210,606	(11,741,926)	33,489,808	^	33,489,808	20,021,128		(11,741,926)				85/85
1 YR SPX CALL SPREAD OPTION #3769 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		227,690,018	4,125/4,317		5,674,035	(2,642,701)	7,153,784	^	7,153,784	4,122,450		(2,642,701)				85/85
1 YR SPX CALL SPREAD OPTION #3770 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		13,970,017	4,166/4,413		403,733	(188,040)	532,833	^	532,833	317,140		(188,040)				85/85
1 YR SPX CALL SPREAD OPTION #3771 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		2,330,020	4,125/4,434		85,511	(39,827)	111,873	^	111,873	66,189		(39,827)				85/85
1 YR SPX CALL SPREAD OPTION #3772 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		4,849,981	4,152/4,303		94,575	(44,049)	118,749	^	118,749	68,223		(44,049)				85/85
1 YR SPX CALL SPREAD OPTION #3773 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		10,530,010	4,125/4,382		335,275	(156,156)	431,275	^	431,275	252,155		(156,156)				85/85
1 YR SPX CALL SPREAD OPTION #3774 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/14/2021	04/14/2022		154,940,007	4,125/4,578		7,348,804	(3,422,731)	10,029,632	^	10,029,632	6,103,558		(3,422,731)				85/85
1 YR SPX CALL SPREAD OPTION #3775 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		12,550,020	4,537		303,710	(141,454)	349,089	^	349,089	186,833		(141,454)				85/85
1 YR SPX CALL OPTION #3776 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023		62,499,983	4,125/4,991		4,789,375	(1,115,334)	6,316,496	^	6,316,496	2,642,455		(1,115,334)				85/85
2 YR SPX CALL SPREAD OPTION #3777 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125		6,217,848	(289,440)	6,803,434	^	6,803,434	875,026		(289,440)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
5 YR SPX ASIAN CALL OPTION #3778 DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2021	05/16/2022		590,089,981	4,174/4,508		23,349,861	(8,907,304)	28,599,625	^	28,599,625	14,157,068		(8,907,304)				85/85
1 YR SPX CALL OPTION #3790	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2021	05/16/2022		186,790,013	4,174/4,355		4,477,356	(1,707,983)	5,246,098	^	5,246,098	2,476,725		(1,707,983)				85/85
1 YR SPX CALL OPTION #3791	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		36,320,008	4,216/4,435		973,013	(371,177)	1,176,557	^	1,176,557	574,721		(371,177)				85/85
5 YR SPX ASIAN CALL OPTION #3792	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		2,369,996	4,174/4,456		82,476	(31,462)	99,442	^	99,442	48,428		(31,462)				85/85
5 YR SPX ASIAN CALL OPTION #3793	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2022		6,549,981	4,202/4,341		120,324	(45,900)	140,723	^	140,723	66,299		(45,900)				85/85
5 YR SPX ASIAN CALL OPTION #3794	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		20,870,001	4,174/4,403		615,456	(234,779)	730,371	^	730,371	349,694		(234,779)				85/85
5 YR SPX ASIAN CALL OPTION #3795	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		173,439,996	4,174/4,612		8,255,744	(3,149,330)	10,327,293	^	10,327,293	5,220,879		(3,149,330)				85/85
5 YR SPX ASIAN CALL OPTION #3796	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		14,220,015	4,529		402,995	(153,731)	470,305	^	470,305	221,041		(153,731)				85/85
5 YR SPX ASIAN CALL OPTION #3797	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2021	05/15/2023		48,419,999	4,174/4,967		3,534,660	(676,953)	4,402,585	^	4,402,585	1,544,878		(676,953)				85/85
5 YR SPX ASIAN CALL OPTION #3798	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2026		25,840,013	4,174		8,480,688	(325,109)	9,111,002	^	9,111,002	955,423		(325,109)				85/85
5 YR SPX ASIAN CALL OPTION #3799	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		14,830,004	4,133/4,484		501,254	(149,690)	433,535	^	433,535	81,971		(149,690)				85/85
5 YR SPX ASIAN CALL OPTION #3800	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		589,039,989	4,255/4,596		23,414,340	(6,992,228)	26,192,347	^	26,192,347	9,770,235		(6,992,228)				85/85
5 YR SPX ASIAN CALL OPTION #3801	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		175,290,011	4,255/4,439		4,229,748	(1,263,130)	4,604,215	^	4,604,215	1,637,597		(1,263,130)				85/85
5 YR SPX ASIAN CALL OPTION #3802	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/14/2022		18,130,003	4,298/4,521		491,142	(146,670)	544,648	^	544,648	200,176		(146,670)				85/85
5 YR SPX ASIAN CALL OPTION #3803	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		3,249,998	4,255/4,542		114,075	(34,066)	126,177	^	126,177	46,168		(34,066)				85/85
5 YR SPX ASIAN CALL OPTION #3804	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		6,469,998	4,284/4,425		120,342	(35,938)	130,094	^	130,094	45,690		(35,938)				85/85
5 YR SPX ASIAN CALL OPTION #3805	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		16,950,007	4,255/4,489		503,415	(150,335)	552,435	^	552,435	199,355		(150,335)				85/85
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		184,479,986	4,255/4,702		8,736,973	(2,609,123)	10,008,609	^	10,008,609	3,880,760		(2,609,123)				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/14/2022		55,570,004	4,617		1,398,141	(417,527)	1,516,745	^	1,516,745	536,131		(417,527)				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022		14,830,000	55/60		551,676	(164,747)	246,221	^	246,221	(140,708)		(164,747)				85/85
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2021	06/14/2023		51,409,999	4,255/5,064		3,711,802	(554,228)	4,309,410	^	4,309,410	1,151,836		(554,228)				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255		6,288,810	(187,597)	6,598,978	^	6,598,978	497,765		(187,597)				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		2,500,000	55		197,500	(58,979)	66,599	^	66,599	(71,922)		(58,979)				85/85
1 YR SPX CALL SPREAD OPTION #3832 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		3,249,998	4,255		215,800	(64,444)	240,092	^	240,092	88,736		(64,444)				85/85
1 YR SPX CALL SPREAD OPTION #3833 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		2,750,003	4,133		143,550	(42,868)	118,801	^	118,801	18,119		(42,868)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1 YR SPX CALL SPREAD OPTION #3834 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		16,069,999	4,100/4,448		544,773	(117,910)	521,339	^	521,339	94,476		(117,910)				85/85
1 YR SPX CALL SPREAD OPTION #3835 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		575,539,993	4,374/4,724		23,050,377	(4,988,986)	22,073,377	^	22,073,377	4,011,986		(4,988,986)				85/85
1 YR SPX CALL SPREAD OPTION #3836 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		248,129,980	4,374/4,564		6,017,153	(1,302,343)	5,768,936	^	5,768,936	1,054,126		(1,302,343)				85/85
1 YR SPX CALL SPREAD OPTION #3837 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		11,000,008	4,418/4,648		299,200	(64,758)	284,276	^	284,276	49,834		(64,758)				85/85
1 YR SPX CALL SPREAD OPTION #3838 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,359,979	4,374/4,670		83,308	(18,031)	79,472	^	79,472	14,195		(18,031)				85/85
1 YR SPX CALL OPTION #3839 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,389,986	4,404/4,549		44,693	(9,673)	42,436	^	42,436	7,416		(9,673)				85/85
2 YR SPX CALL SPREAD OPTION #3840 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		8,099,979	4,374/4,615		242,190	(52,419)	231,000	^	231,000	41,229		(52,419)				85/85
5 YR SPX ASIAN CALL OPTION #3841 DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		155,169,981	4,374/4,834		7,401,609	(1,601,992)	6,931,904	^	6,931,904	1,132,287		(1,601,992)				85/85
1 YR SX5E CALL OPTION #3872 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		48,539,989	4,746		1,237,770	(267,901)	915,398	^	915,398	(54,471)		(267,901)				85/85
1 YR SPX CALL SPREAD OPTION #3873 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		16,070,000	54/58		594,590	(128,692)	369,592	^	369,592	(96,306)		(128,692)				85/85
1 YR SPX CALL SPREAD OPTION #3874 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023		55,989,990	4,374/5,205		4,143,260	(448,380)	4,105,073	^	4,105,073	410,193		(448,380)				85/85
1 YR SPX CALL SPREAD OPTION #3875 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2026		19,160,003	4,374		3,178,261	(137,504)	3,098,987	^	3,098,987	58,230		(137,504)				85/85
1 YR SPX CALL SPREAD OPTION #3876 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,950,000	54		235,410	(50,952)	121,759	^	121,759	(62,699)		(50,952)				85/85
1 YR SPX CALL SPREAD OPTION #3877 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2022		3,839,979	4,374		258,816	(56,018)	225,806	^	225,806	23,008		(56,018)				85/85
1 YR SPX CALL SPREAD OPTION #3878 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		3,250,002	4,100		173,875	(37,633)	162,572	^	162,572	26,330		(37,633)				85/85
1 YR SPX CALL SPREAD OPTION #3879 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		16,719,996	4,202/4,560		575,168	(72,686)	430,696	^	430,696	(71,786)		(72,686)				85/85
1 YR SPX CALL OPTION #3880 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2021	08/15/2022		664,080,005	4,480/4,838		26,742,502	(3,379,547)	21,020,163	^	21,020,163	(2,342,792)		(3,379,547)				85/85
1 YR EEM CALL SPREAD OPTION #3881 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2021	08/15/2022		250,890,011	4,480/4,674		6,121,716	(773,623)	5,107,012	^	5,107,012	(241,081)		(773,623)				85/85
5 YR SPX ASIAN CALL OPTION #3883 DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		2,710,001	4,480/4,782		95,934	(12,124)	77,411	^	77,411	(6,399)		(12,124)				85/85

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1 YR EEM CALL OPTION #3884 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/16/2021	08/15/2022		2,459,988	4,510/4,659		46,248	(5,845)	38,065	^	38,065	(2,338)		(5,845)				85/85
1 YR SPX CALL OPTION #3885 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		4,320,008	4,480/4,726		129,600	(16,378)	107,575	^	107,575	(5,647)		(16,378)				85/85
1 YR SX5E CALL OPTION #3886 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		212,950,003	4,480/4,950		10,264,190	(1,297,123)	7,833,951	^	7,833,951	(1,133,116)		(1,297,123)				85/85
1 YR SX5E CALL SPREAD OPTION #3919 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		62,659,988	4,860		1,616,628	(204,299)	941,261	^	941,261	(471,068)		(204,299)				85/85
1 YR SPX CALL SPREAD OPTION #3920 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022		16,720,000	51/56		621,984	(78,602)	560,929	^	560,929	17,547		(78,602)				85/85
1 YR SPX CALL SPREAD OPTION #3921 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2023		67,199,995	4,480/5,331		5,033,280	(318,037)	4,298,200	^	4,298,200	(417,043)		(318,037)				85/85
1 YR SPX CALL SPREAD OPTION #3922 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480		4,208,727	(106,141)	3,837,612	^	3,837,612	(264,974)		(106,141)				85/85
1 YR SPX CALL SPREAD OPTION #3923 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,100,000	51		257,424	(32,532)	216,143	^	216,143	(8,749)		(32,532)				85/85
1 YR SPX CALL SPREAD OPTION #3924 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,999,978	4,480		272,360	(34,419)	191,239	^	191,239	(46,702)		(34,419)				85/85
1 YR SPX CALL SPREAD OPTION #3925 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		3,399,984	4,202		183,940	(23,245)	135,631	^	135,631	(25,064)		(23,245)				85/85
1 YR SPX CALL SPREAD OPTION #3926 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2021	09/14/2022		15,259,984	4,192/4,548		537,152	(25,018)	413,996	^	413,996	(98,138)		(25,018)				85/85
1 YR SPX CALL OPTION #3927 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022		686,269,993	4,443/4,798		28,761,576	(1,339,580)	24,021,220	^	24,021,220	(3,400,775)		(1,339,580)				85/85
1 YR EEM CALL SPREAD OPTION #3928 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		199,760,017	4,443/4,635		4,978,883	(231,893)	4,321,502	^	4,321,502	(425,487)		(231,893)				85/85
5 YR SPX ASIAN CALL OPTION #3930 DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		5,230,003	4,443/4,743		190,895	(8,891)	164,354	^	164,354	(17,650)		(8,891)				85/85
1 YR EEM CALL OPTION #3931 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022		2,029,985	4,473/4,621		38,976	(1,815)	33,469	^	33,469	(3,692)		(1,815)				85/85
1 YR SPX CALL OPTION #3932 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		16,309,992	4,443/4,687		502,348	(23,397)	434,070	^	434,070	(44,881)		(23,397)				85/85
1 YR SX5E CALL OPTION #3933 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022		206,150,011	4,443/4,910		10,470,359	(487,661)	8,475,488	^	8,475,488	(1,507,210)		(487,661)				85/85
1 YR SX5E CALL SPREAD OPTION #3966 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022		48,049,986	4,821		1,436,695	(66,915)	952,342	^	952,342	(417,438)		(66,915)				85/85
1 YR SPX CALL SPREAD OPTION #3967 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		15,260,000	52/57		585,221	(27,257)	461,594	^	461,594	(96,370)		(27,257)				85/85

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1 YR SPX CALL SPREAD OPTION #3968 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023		60,089,985	4,443/5,287		4,681,011	(109,010)	4,091,245	^	4,091,245	(480,756)		(109,010)				85/85
1 YR SPX CALL SPREAD OPTION #3969 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2026		31,290,002	4,443		5,306,784	(49,406)	4,900,197	^	4,900,197	(357,181)		(49,406)				85/85
1 YR SPX CALL SPREAD OPTION #3970 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		15,259,994	2,390/2,593		552,414	(25,729)	347,165	^	347,165	(179,520)		(25,729)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											745,302,509	(283,867,872)	1,219,084,940	XXX	1,219,084,940	575,882,309		(347,116,621)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											745,302,509	(283,867,872)	1,219,084,940	XXX	1,219,084,940	575,882,309		(347,116,621)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
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			205,530		205,530	109,183		(39,095)				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			128,182		128,182	68,202		(25,546)				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			150,556		150,556	77,928		(27,585)				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			218,982		218,982	112,206		(40,168)				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			149,885		149,885	75,415		(26,614)				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			252,460		252,460	132,627		(51,143)				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			202,957		202,957	105,785		(40,635)				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			149,591		149,591	77,906		(30,494)				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			181,061		181,061	95,073		(38,069)				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			133,268		133,268	71,397		(29,857)				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			74,483		74,483	40,319		(17,324)				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			84,624		84,624	46,470		(20,654)				0001
2 YR BEI CALL OPTION #3244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2020	12/30/2021		694,983	126	29,242			43,363		43,363	24,122		(11,026)				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			54,057		54,057	31,249		(15,139)				0001

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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			53,828		53,828	34,799		(19,794)				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			85,031		85,031	52,718		(30,403)				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			73,801		73,801	46,403		(26,798)				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			131,984		131,984	90,625		(56,638)				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			72,877		72,877	54,159		(37,309)				0001
2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131	38,248			34,716		34,716	21,932		(14,422)				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			134,596		134,596	67,561		(29,374)				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			140,618		140,618	69,954		(30,015)				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			149,690		149,690	67,728		(25,620)				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			122,776		122,776	53,665		(19,852)				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			109,089		109,089	51,118		(21,192)				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			143,160		143,160	67,155		(27,842)				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			81,448		81,448	38,893		(16,594)				0001
2 YR BEI CALL OPTION #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125	162,823			297,675		297,675	143,142		(61,481)				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			163,974		163,974	78,854		(34,126)				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			143,612		143,612	67,862		(28,889)				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			78,169		78,169	37,389		(16,288)				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			166,063		166,063	79,591		(34,988)				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			110,880		110,880	53,249		(23,593)				0001

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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			118,728		118,728	58,170		(26,517)				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			96,706		96,706	48,349		(22,662)				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			93,440		93,440	44,532		(19,835)				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			115,962		115,962	55,470		(24,960)				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			92,459		92,459	43,622		(19,399)				0001
2 YR BEI CALL OPTION #3429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2022		2,313,121	125	101,621			174,795		174,795	83,975		(38,371)				0001
2 YR BEI CALL OPTION #3433	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2022		1,260,764	125	53,170			93,891		93,891	44,486		(20,076)				0001
2 YR BEI CALL OPTION #3451	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2022		1,699,866	126	75,954			123,864		123,864	60,765		(28,680)				0001
2 YR BEI CALL OPTION #3455	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2022		1,409,967	126	60,058			97,720		97,720	47,895		(22,678)				0001
2 YR BEI CALL OPTION #3459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2022		1,171,845	126	50,942			81,290		81,290	40,135		(19,235)				0001
2 YR BEI CALL OPTION #3461	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2022		1,433,279	126	62,735			97,686		97,686	48,706		(23,688)				0001
2 YR BEI CALL OPTION #3480	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2022		952,966	127	41,087			63,676		63,676	31,756		(15,514)				0001
2 YR BEI CALL OPTION #3482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2022		1,172,924	126	50,690			79,471		79,471	39,347		(19,140)				0001
2 YR BEI CALL OPTION #3488	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2022		1,335,681	127	58,690			88,495		88,495	44,575		(22,161)				0001
2 YR BEI CALL OPTION #3490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2022		1,374,054	127	54,173			90,323		90,323	43,272		(20,484)				0001
2 YR BEI CALL OPTION #3498	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2022		984,704	126	42,763			67,235		67,235	33,072		(16,147)				0001
2 YR BEI CALL OPTION #3514	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2022		978,602	126	40,176			68,327		68,327	32,315		(15,170)				0001
2 YR BEI CALL OPTION #3520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2022		756,817	126	32,988			53,508		53,508	25,839		(12,456)				0001
2 YR BEI CALL OPTION #3525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2022		2,398,540	126	109,265			169,695		169,695	83,562		(41,258)				0001

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1 YR BEI CALL OPTION #3533	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2021		6,872,141	129	151,066			232,637		232,637	181,874		(115,198)				0001
2 YR BEI CALL OPTION #3534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2022		2,192,412	127	99,133			140,651		140,651	72,350		(37,432)				0001
1 YR SPX CALL OPTION #3535	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		32,720,991	3,538	2,641,142			7,129,495		7,129,495	5,466,370		(2,014,056)				0001
1 YR SPX CALL SPREAD OPTION #3536	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021		42,769,447	3,409/3,560	1,128,679			1,819,490		1,819,490	1,339,138		(860,697)				0001
1 YR SPX CALL SPREAD OPTION #3553	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		58,280,267	3,493/3,648	1,424,068			2,600,398		2,600,398	1,854,620		(1,085,951)				0001
1 YR SPX CALL OPTION #3554	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2020	10/12/2021		36,225,103	3,617	2,199,698			7,192,559		7,192,559	5,280,770		(1,677,423)				0001
2 YR BEI CALL OPTION #3555	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2022		1,206,724	127	48,642			77,132		77,132	37,450		(18,367)				0001
1 YR BEI CALL OPTION #3556	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021		7,912,476	130	133,570			235,530		235,530	158,846		(101,857)				0001
2 YR BEI CALL OPTION #3563	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2022		1,159,303	128	44,532			72,880		72,880	34,780		(16,815)				0001
1 YR BEI CALL OPTION #3564	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		7,099,543	129	127,940			249,105		249,105	166,360		(97,563)				0001
1 YR SPX CALL OPTION #3565	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		38,772,735	3,592	2,080,702			8,204,364		8,204,364	5,611,064		(1,586,681)				0001
1 YR SPX CALL SPREAD OPTION #3566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021		54,318,343	3,455/3,607	1,259,888			2,422,784		2,422,784	1,637,456		(960,752)				0001
1 YR SPX CALL OPTION #3567	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		37,160,317	3,501	2,127,159			9,101,161		9,101,161	5,855,292		(1,622,107)				0001
1 YR SPX CALL SPREAD OPTION #3568	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		61,500,935	3,358/3,501	1,392,745			2,648,197		2,648,197	1,715,429		(1,062,065)				0001
1 YR BEI CALL OPTION #3569	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021		5,896,543	128	117,368			280,877		280,877	179,079		(89,501)				0001
2 YR BEI CALL OPTION #3570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2022		2,144,494	127	83,492			150,487		150,487	68,591		(31,526)				0001
1 YR SPX CALL OPTION #3574	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2020	11/02/2021		38,609,772	3,506	3,626,154			8,564,929		8,564,929	6,744,199		(2,765,196)				0001
1 YR SPX CALL SPREAD OPTION #3575	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		61,549,034	3,381/3,529	1,718,353			2,469,711		2,469,711	1,927,089		(1,310,364)				0001
2 YR BEI CALL OPTION #3576	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2022		1,672,439	127	78,273			115,763		115,763	57,985		(29,555)				0001
1 YR BEI CALL OPTION #3577	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021		4,496,362	129	105,042			178,752		178,752	132,022		(80,102)				0001

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2 YR BEI CALL OPTION #3579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2022		1,118,244	128	50,141			68,099		68,099	35,566		(18,933)				0001
1 YR BEI CALL OPTION #3580	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		8,707,661	130	187,764			255,249		255,249	199,581		(143,184)				0001
1 YR SPX CALL OPTION #3581	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/09/2021		38,211,410	3,665	2,619,242			6,890,834		6,890,834	5,467,373		(1,997,355)				0001
1 YR SPX CALL SPREAD OPTION #3582	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021		48,712,058	3,548/3,700	1,213,625			1,968,931		1,968,931	1,515,096		(925,474)				0001
2 YR BEI CALL OPTION #3596	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2022		2,384,355	129	91,684			135,359		135,359	67,428		(34,619)				0001
1 YR BEI CALL OPTION #3597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2021		7,682,086	131	137,169			210,723		210,723	146,512		(104,601)				0001
1 YR SPX CALL OPTION #3598	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/16/2021		49,547,773	3,711	2,753,611			8,501,217		8,501,217	6,487,678		(2,099,821)				0001
1 YR SPX CALL SPREAD OPTION #3599	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/16/2021		63,268,970	3,582/3,739	1,534,481			2,643,769		2,643,769	1,977,932		(1,170,149)				0001
2 YR BEI CALL OPTION #3600	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2022		11,472,894	128	487,712			702,093		702,093	354,742		(184,157)				0001
1 YR BEI CALL OPTION #3601	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		5,266,093	130	102,054			154,405		154,405	111,103		(77,824)				0001
1 YR SPX CALL OPTION #3602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2020	11/23/2021		44,196,585	3,741	2,499,521			7,169,495		7,169,495	5,644,725		(1,906,059)				0001
1 YR SPX CALL SPREAD OPTION #3603	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021		63,445,352	3,606/3,768	1,591,595			2,662,443		2,662,443	2,047,733		(1,213,702)				0001
2 YR BEI CALL OPTION #3604	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2022		1,771,872	128	74,899			105,468		105,468	53,807		(28,281)				0001
1 YR BEI CALL OPTION #3605	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		7,812,701	131	152,330			221,075		221,075	161,624		(116,162)				0001
1 YR SPX CALL OPTION #3606	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/07/2020	11/30/2021		44,428,734	3,787	2,647,208			6,601,980		6,601,980	5,541,006		(2,018,681)				0001
1 YR SPX CALL SPREAD OPTION #3607	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021		47,086,038	3,657/3,822	1,215,608			1,946,917		1,946,917	1,568,565		(926,986)				0001
2 YR BEI CALL OPTION #3608	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2022		1,827,653	129	72,272			105,018		105,018	52,583		(27,289)				0001
1 YR BEI CALL OPTION #3609	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		7,643,947	131	135,006			204,353		204,353	141,736		(102,951)				0001
1 YR SPX CALL OPTION #3610	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		47,325,420	3,815	2,615,899			6,793,404		6,793,404	5,667,554		(1,994,806)				0001
1 YR SPX CALL SPREAD OPTION #3611	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021		48,466,013	3,685/3,846	1,186,905			1,938,826		1,938,826	1,555,239		(905,098)				0001

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2 YR BEI CALL OPTION #3628	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2022		5,134,403	128	223,843			310,934		310,934	159,468		(84,522)				0001
1 YR BEI CALL OPTION #3629	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2021		7,918,814	131	142,409			198,193		198,193	142,956		(108,597)				0001
1 YR SPX CALL OPTION #3630	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/21/2020	12/14/2021		52,169,410	3,821	3,033,108			7,439,101		7,439,101	6,337,190		(2,312,956)				0001
1 YR SPX CALL SPREAD OPTION #3631	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/14/2021		61,807,864	3,690/3,853	1,540,504			2,459,841		2,459,841	1,992,935		(1,174,742)				0001
1 YR SPX CALL SPREAD OPTION #3632	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		52,461,252	3,699/3,861	1,355,519			2,031,338		2,031,338	1,705,759		(1,033,678)				0001
1 YR SPX CALL OPTION #3633	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/28/2020	12/21/2021		44,853,008	3,842	2,615,613			6,154,204		6,154,204	5,359,138		(1,994,588)				0001
2 YR BEI CALL OPTION #3634	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2022		1,582,401	129	66,425			90,855		90,855	46,866		(25,082)				0001
1 YR BEI CALL OPTION #3635	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021		6,061,131	131	114,965			158,853		158,853	117,184		(87,669)				0001
2 YR BEI CALL OPTION #3636	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2022		593,362	129		23,531		33,319		33,319	18,587		(8,800)				0001
1 YR BEI CALL OPTION #3637	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2021		6,188,780	132		104,151		150,751		150,751	125,370		(78,770)				0001
1 YR SPX CALL OPTION #3638	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/04/2021	12/27/2021		39,384,405	3,865		2,074,970		5,308,275		5,308,275	4,802,609		(1,569,305)				0001
1 YR SPX CALL SPREAD OPTION #3639	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/27/2021		40,513,148	3,728/3,896		999,890		1,614,635		1,614,635	1,370,964		(756,219)				0001
2 YR BEI CALL OPTION #3641	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2023		1,304,556	129		57,093		75,250		75,250	38,925		(20,768)				0001
1 YR BEI CALL OPTION #3642	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2022		6,752,834	132		125,537		161,989		161,989	128,676		(92,224)				0001
1 YR SPX CALL OPTION #3643	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2021	01/04/2022		40,569,608	3,913		2,512,318		4,892,946		4,892,946	4,226,270		(1,845,641)				0001
1 YR SPX CALL SPREAD OPTION #3644	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/11/2021	01/04/2022		47,795,282	3,762/3,935		1,284,234		1,859,272		1,859,272	1,518,484		(943,445)				0001
2 YR BEI CALL OPTION #3662	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2023		1,572,743	129		65,302		88,695		88,695	46,457		(23,064)				0001
1 YR BEI CALL OPTION #3663	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2022		9,798,527	132		177,187		245,694		245,694	195,069		(126,562)				0001
1 YR SPX CALL OPTION #3664	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2021	01/11/2022		44,306,553	3,945		2,455,807		5,120,085		5,120,085	4,418,425		(1,754,148)				0001
1 YR SPX CALL SPREAD OPTION #3665	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/11/2022		42,761,813	3,804/3,972		1,074,150		1,595,239		1,595,239	1,288,339		(767,250)				0001
2 YR BEI CALL OPTION #3668	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2023		1,709,998	129		77,090		100,278		100,278	49,738		(26,550)				0001
1 YR BEI CALL OPTION #3669	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		7,892,012	132		150,126		193,516		193,516	147,807		(104,418)				0001

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1 YR SPX CALL OPTION #3670	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2021	01/18/2022		42,732,225	3,943		2,785,473		4,946,668		4,946,668	4,098,577		(1,937,382)				0001
1 YR SPX CALL SPREAD OPTION #3671	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		44,020,957	3,809/3,978		1,139,724		1,624,331		1,624,331	1,277,320		(792,713)				0001
2 YR BEI CALL OPTION #3674	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2023		2,986,500	129		119,124		175,944		175,944	96,692		(39,873)				0001
1 YR BEI CALL OPTION #3675	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2022		8,115,384	131		138,096		228,611		228,611	183,865		(93,350)				0001
1 YR SPX CALL OPTION #3676	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		53,038,844	3,949		3,208,037		6,259,103		6,259,103	5,219,627		(2,168,561)				0001
1 YR SPX CALL SPREAD OPTION #3677	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		57,599,052	3,801/3,971		1,442,034		2,157,894		2,157,894	1,690,643		(974,782)				0001
2 YR BEI CALL OPTION #3680	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2023		1,848,095	128		85,878		114,838		114,838	56,873		(27,913)				0001
1 YR BEI CALL OPTION #3681	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2022		8,046,371	131		162,024		229,092		229,092	173,424		(106,357)				0001
1 YR SPX CALL OPTION #3682	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2021	02/01/2022		62,351,473	3,949		4,551,179		7,192,688		7,192,688	5,629,015		(2,987,506)				0001
1 YR SPX CALL SPREAD OPTION #3683	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/01/2022		61,921,094	3,802/3,967		1,612,468		2,181,168		2,181,168	1,627,163		(1,058,464)				0001
2 YR BEI CALL OPTION #3688	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2023		1,315,829	129		54,801		76,996		76,996	39,425		(17,230)				0001
1 YR BEI CALL OPTION #3689	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2022		10,414,533	132		175,599		267,239		267,239	203,296		(111,655)				0001
1 YR SPX CALL OPTION #3690	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/08/2022		53,814,945	4,059		3,425,998		5,035,816		5,035,816	3,788,253		(2,178,436)				0001
1 YR SPX CALL SPREAD OPTION #3691	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/08/2022		66,521,814	3,913/4,082		1,644,293		2,249,108		2,249,108	1,650,346		(1,045,531)				0001
2 YR BEI CALL OPTION #3702	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2023		1,747,156	129		69,695		104,573		104,573	56,181		(21,304)				0001
1 YR BEI CALL OPTION #3703	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		7,075,732	132		110,472		191,020		191,020	148,745		(68,196)				0001
1 YR SPX CALL OPTION #3704	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		48,852,476	4,076		2,764,728		4,530,194		4,530,194	3,472,184		(1,706,718)				0001
1 YR SPX CALL SPREAD OPTION #3705	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		61,755,949	3,926/4,102		1,518,371		2,156,898		2,156,898	1,575,846		(937,318)				0001
2 YR BEI CALL OPTION #3716	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2023		3,162,880	128		135,263		202,002		202,002	106,776		(40,036)				0001
1 YR BEI CALL OPTION #3717	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2022		7,675,714	131		139,569		245,784		245,784	189,645		(83,430)				0001
1 YR SPX CALL OPTION #3718	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		60,962,675	4,018		3,773,253		6,415,623		6,415,623	4,897,890		(2,255,520)				0001
1 YR SPX CALL SPREAD OPTION #3719	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		74,201,886	3,874/4,042		1,827,470		2,532,172		2,532,172	1,797,100		(1,092,399)				0001

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2 YR BEI CALL OPTION #3720	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2023		1,897,169	127		85,346		128,579		128,579	67,668		(24,435)				0001
1 YR BEI CALL OPTION #3721	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		7,051,291	130		138,779		251,975		251,975	193,439		(80,244)				0001
1 YR SPX CALL OPTION #3722	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		73,901,910	3,976		4,727,586		8,528,596		8,528,596	6,534,558		(2,733,549)				0001
1 YR SPX CALL SPREAD OPTION #3723	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2021	03/01/2022		64,226,242	3,843/4,007		1,554,512		2,178,210		2,178,210	1,522,536		(898,838)				0001
2 YR BEI CALL OPTION #3725	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2023		1,375,988	128		64,910		87,081		87,081	40,127		(17,956)				0001
1 YR BEI CALL OPTION #3726	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2022		7,936,143	132		154,660		226,762		226,762	158,505		(86,402)				0001
1 YR SPX CALL OPTION #3727	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		65,338,493	4,038		4,208,946		6,695,000		6,695,000	4,837,420		(2,351,366)				0001
1 YR SPX CALL SPREAD OPTION #3728	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		54,979,759	3,885/4,045		1,317,474		1,748,865		1,748,865	1,167,410		(736,019)				0001
2 YR BEI CALL OPTION #3747	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2023		1,245,039	129		53,122		72,940		72,940	33,999		(14,181)				0001
1 YR BEI CALL OPTION #3748	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		7,624,296	132		134,609		205,243		205,243	143,203		(72,569)				0001
1 YR SPX CALL OPTION #3749	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		56,968,787	4,093		3,096,522		5,317,027		5,317,027	3,889,859		(1,669,354)				0001
1 YR SPX CALL SPREAD OPTION #3750	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/15/2022		51,488,060	3,948/4,105		1,149,268		1,556,614		1,556,614	1,026,923		(619,577)				0001
2 YR BEI CALL OPTION #3751	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2023		2,239,186	129		110,262		132,267		132,267	50,371		(28,366)				0001
1 YR BEI CALL OPTION #3752	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2022		5,869,571	133		122,714		148,071		148,071	89,114		(63,756)				0001
1 YR SPX CALL OPTION #3753	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2021	03/22/2022		68,100,053	4,074		3,807,460		6,627,639		6,627,639	4,798,356		(1,978,178)				0001
1 YR SPX CALL SPREAD OPTION #3754	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/29/2021	03/22/2022		57,059,172	3,919/4,082		1,389,477		1,791,123		1,791,123	1,123,553		(721,907)				0001
2 YR BEI CALL OPTION #3761	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2023		1,508,501	130		68,369		78,513		78,513	27,071		(16,927)				0001
1 YR BEI CALL OPTION #3762	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2022		5,033,490	133		100,624		112,168		112,168	61,856		(50,312)				0001
1 YR SPX CALL OPTION #3763	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2022		42,339,055	4,139		2,467,815		3,571,767		3,571,767	2,337,859		(1,233,907)				0001
1 YR SPX CALL SPREAD OPTION #3764	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2021	03/29/2022		45,199,953	3,982/4,141		1,094,138		1,313,385		1,313,385	766,316		(547,069)				0001
2 YR BEI CALL OPTION #3765	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2023		800,658	131		35,606		40,008		40,008	12,872		(8,471)				0001

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1 YR BEI CALL OPTION #3766	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2022		7,794,105	134		153,128		164,845		164,845	85,287		(73,570)				0001
1 YR SPX CALL OPTION #3767	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/12/2021	04/05/2022		47,970,203	4,210		2,736,042		3,476,853		3,476,853	2,055,334		(1,314,523)				0001
1 YR SPX CALL SPREAD OPTION #3768	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2021	04/05/2022		65,925,757	4,067/4,239		1,600,993		1,938,788		1,938,788	1,106,987		(769,192)				0001
1 YR SPX CALL SPREAD OPTION #3779 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	01/14/2022		9,980,903	3,796/4,213		693,889	(427,008)	794,009		794,009	527,129		(427,008)				0001
1 YR SPX CALL SPREAD OPTION #3780 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	02/14/2022		14,942,122	3,933/4,365		943,447	(521,379)	1,110,277		1,110,277	688,209		(521,379)				0001
1 YR SPX CALL SPREAD OPTION #3781 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	03/14/2022		8,836,649	3,969/4,406		537,676	(272,077)	636,583		636,583	370,984		(272,077)				0001
2 YR BEI CALL OPTION #3812	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2023		915,044	132		41,508		42,589		42,589	10,554		(9,473)				0001
1 YR BEI CALL OPTION #3813	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		8,384,992	135		165,456		151,087		151,087	61,888		(76,258)				0001
1 YR SPX CALL OPTION #3814	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/19/2021	04/12/2022		36,585,848	4,298		1,825,572		2,169,554		2,169,554	1,185,377		(841,395)				0001
1 YR SPX CALL SPREAD OPTION #3815	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		57,268,404	4,147/4,323		1,339,213		1,612,074		1,612,074	890,096		(617,235)				0001
2 YR BEI CALL OPTION #3816	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2023		1,482,188	133		61,930		63,052		63,052	14,655		(13,534)				0001
1 YR BEI CALL OPTION #3817	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		10,183,406	135		181,585		163,353		163,353	61,909		(80,141)				0001
1 YR SPX CALL OPTION #3818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/19/2022		32,629,584	4,306		1,708,191		1,917,177		1,917,177	962,881		(753,894)				0001
1 YR SPX CALL SPREAD OPTION #3819	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		58,586,648	4,167/4,338		1,355,340		1,573,559		1,573,559	816,386		(598,167)				0001
2 YR BEI CALL OPTION #3820	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2023		1,331,971	133		57,340		57,098		57,098	11,733		(11,976)				0001
1 YR BEI CALL OPTION #3821	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2022		9,526,603	135		186,740		165,264		165,264	57,288		(78,765)				0001
1 YR SPX CALL OPTION #3822	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		38,550,519	4,331		1,948,626		2,162,211		2,162,211	1,035,492		(821,907)				0001
1 YR SPX CALL SPREAD OPTION #3823	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		53,133,912	4,187/4,363		1,248,375		1,437,198		1,437,198	715,372		(526,549)				0001
2 YR BEI CALL OPTION #3828	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2023		2,595,249	133		117,842		111,293		111,293	16,922		(23,471)				0001
1 YR BEI CALL OPTION #3829	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2022		7,981,076	135		162,928		132,211		132,211	34,819		(65,535)				0001
1 YR SPX CALL OPTION #3830	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		51,280,806	4,317		2,789,064		3,017,395		3,017,395	1,350,190		(1,121,858)				0001

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1 YR SPX CALL SPREAD OPTION #3831	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		44,993,844	4,191/4,362		1,043,342		1,169,626		1,169,626	545,952		(419,668)				0001
2 YR BEI CALL OPTION #3842	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2023		2,545,257	133		106,916		107,884		107,884	21,227		(20,259)				0001
1 YR BEI CALL OPTION #3843	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2022		12,808,497	135		239,556		221,203		221,203	73,321		(91,674)				0001
1 YR SPX CALL OPTION #3844	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		43,239,353	4,311		2,123,596		2,680,160		2,680,160	1,369,225		(812,661)				0001
1 YR SPX CALL SPREAD OPTION #3845	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		45,401,321	4,176/4,349		1,030,205		1,225,390		1,225,390	589,426		(394,240)				0001
2 YR BEI CALL OPTION #3847	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2023		1,975,473	133		82,479		80,889		80,889	13,241		(14,830)				0001
1 YR BEI CALL OPTION #3848	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2022		8,913,355	135		174,338		155,411		155,411	44,380		(63,307)				0001
1 YR SPX CALL OPTION #3849	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		45,142,675	4,283		2,579,627		3,007,197		3,007,197	1,364,306		(936,736)				0001
1 YR SPX CALL SPREAD OPTION #3850	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		47,725,736	4,155/4,320		1,104,370		1,235,752		1,235,752	532,410		(401,028)				0001
2 YR BEI CALL OPTION #3851	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2023		1,484,011	133		60,064		62,386		62,386	12,471		(10,149)				0001
1 YR BEI CALL OPTION #3852	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2022		8,622,650	136		152,360		150,506		150,506	50,213		(52,067)				0001
1 YR SPX CALL OPTION #3853	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/01/2021	05/24/2022		36,909,845	4,303		1,910,992		2,389,268		2,389,268	1,131,332		(653,056)				0001
1 YR SPX CALL SPREAD OPTION #3854	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/01/2021	05/24/2022		41,251,856	4,180/4,344		925,044		1,042,983		1,042,983	434,060		(316,121)				0001
2 YR BEI CALL OPTION #3860	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2023		2,543,824	133		108,191		105,814		105,814	14,981		(17,358)				0001
1 YR BEI CALL OPTION #3861	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		11,880,451	135		237,466		214,690		214,690	54,168		(76,944)				0001
1 YR SPX CALL OPTION #3862	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	05/31/2022		47,421,794	4,330		2,464,520		2,913,168		2,913,168	1,247,207		(798,560)				0001
1 YR SPX CALL SPREAD OPTION #3863	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		51,773,559	4,206/4,375		1,182,626		1,313,344		1,313,344	513,915		(383,197)				0001
2 YR BEI CALL OPTION #3868	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2023		1,261,609	134		53,962		49,660		49,660	3,833		(8,135)				0001
1 YR BEI CALL OPTION #3869	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		11,281,062	136		226,920		185,869		185,869	28,039		(69,090)				0001
1 YR SPX CALL OPTION #3870	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/14/2021	06/07/2022		49,339,072	4,355		2,417,932		2,890,774		2,890,774	1,209,028		(736,186)				0001
1 YR SPX CALL SPREAD OPTION #3871	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		48,030,535	4,232/4,401		1,087,981		1,192,676		1,192,676	435,952		(331,257)				0001
2 YR BEI CALL OPTION #3890	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2023		2,192,994	133		89,981		88,995		88,995	11,709		(12,694)				0001

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1 YR BEI CALL OPTION #3891	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		9,174,511	136		170,294		159,153		159,153	37,379		(48,520)				0001
1 YR SPX CALL OPTION #3892	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/21/2021	06/14/2022		50,772,084	4,346		2,483,146		3,106,660		3,106,660	1,331,003		(707,489)				0001
1 YR SPX CALL SPREAD OPTION #3893	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		47,857,436	4,228/4,393		1,063,549		1,167,668		1,167,668	407,142		(303,022)				0001
2 YR BEI CALL OPTION #3897	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2023		2,132,292	134		94,376		85,962		85,962	3,987		(12,401)				0001
1 YR BEI CALL OPTION #3898	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2022		11,742,543	136		245,403		200,691		200,691	20,409		(65,121)				0001
1 YR SPX CALL OPTION #3899	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/28/2021	06/21/2022		47,632,214	4,353		2,518,302		2,871,719		2,871,719	1,021,681		(668,264)				0001
1 YR SPX CALL SPREAD OPTION #3900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/21/2022		50,228,080	4,227/4,395		1,188,359		1,229,171		1,229,171	356,158		(315,347)				0001
2 YR BEI CALL OPTION #3910	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2023		3,355,825	134		148,860		125,167		125,167	(5,756)		(17,937)				0001
1 YR BEI CALL OPTION #3911	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2022		11,010,202	137		227,865		163,672		163,672	(8,662)		(55,530)				0001
1 YR SPX CALL OPTION #3912	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/06/2021	06/28/2022		60,414,069	4,430		3,069,196		3,041,612		3,041,612	720,371		(747,955)				0001
1 YR SPX CALL SPREAD OPTION #3913	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/28/2022		59,647,078	4,304/4,474		1,361,505		1,375,846		1,375,846	346,137		(331,795)				0001
2 YR BEI CALL OPTION #3914	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2023		1,815,591	135		77,220		61,682		61,682	(6,887)		(8,651)				0001
1 YR BEI CALL OPTION #3915	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		10,730,778	138		199,118		129,946		129,946	(24,120)		(45,052)				0001
1 YR SPX CALL OPTION #3916	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/05/2022		35,830,547	4,471		1,883,839		1,623,579		1,623,579	165,972		(426,232)				0001
1 YR SPX CALL SPREAD OPTION #3917	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		45,081,281	4,349/4,518		1,016,048		976,076		976,076	189,916		(229,888)				0001
2 YR BEI CALL OPTION #3934	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2023		2,340,669	135		94,795		79,364		79,364	(5,728)		(9,702)				0001
1 YR BEI CALL OPTION #3935	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2022		11,901,064	139		192,718		136,837		136,837	(16,046)		(39,836)				0001
1 YR SPX CALL OPTION #3936	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	07/12/2022		34,529,624	4,488		1,395,092		1,572,768		1,572,768	466,047		(288,371)				0001
1 YR SPX CALL SPREAD OPTION #3937	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	07/12/2022		47,655,713	4,365/4,539		966,197		1,074,808		1,074,808	308,328		(199,717)				0001
2 YR BEI CALL OPTION #3939	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2023		2,674,420	136		120,334		86,786		86,786	(22,397)		(11,151)				0001
1 YR BEI CALL OPTION #3940	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		8,188,910	139		153,912		84,409		84,409	(40,698)		(28,805)				0001
1 YR SPX CALL OPTION #3941	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/26/2021	07/19/2022		43,530,028	4,463		2,659,963		2,071,691		2,071,691	(90,458)		(497,814)				0001

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1 YR SPX CALL SPREAD OPTION #3942	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		55,333,670	4,335/4,507		1,323,427		1,222,302		1,222,302	146,556		(247,680)				0001
2 YR BEI CALL OPTION #3947	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2023		1,607,734	137		67,048		47,937		47,937	(13,547)		(5,564)				0001
1 YR BEI CALL OPTION #3948	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2022		12,663,570	140		207,815		112,826		112,826	(60,160)		(34,829)				0001
1 YR SPX CALL OPTION #3949	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		40,807,218	4,534		2,065,468		1,642,168		1,642,168	(77,132)		(346,168)				0001
1 YR SPX CALL SPREAD OPTION #3950	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		43,592,829	4,409/4,577		949,985		870,154		870,154	79,384		(159,215)				0001
2 YR BEI CALL OPTION #3956	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2023		2,901,657	137		123,367		85,229		85,229	(29,094)		(9,043)				0001
1 YR BEI CALL OPTION #3957	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		8,742,206	140		146,246		75,390		75,390	(49,205)		(21,651)				0001
1 YR SPX CALL OPTION #3958	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/09/2021	08/02/2022		47,820,988	4,535		2,542,308		1,942,580		1,942,580	(223,353)		(376,375)				0001
1 YR SPX CALL SPREAD OPTION #3959	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		50,735,257	4,410/4,583		1,164,999		1,031,290		1,031,290	38,763		(172,472)				0001
2 YR BEI CALL OPTION #3962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2023		1,612,731	137		73,419		46,013		46,013	(22,734)		(4,671)				0001
1 YR BEI CALL OPTION #3963	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		7,966,526	141		149,746		65,690		65,690	(64,814)		(19,241)				0001
1 YR SPX CALL OPTION #3964	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		48,571,099	4,575		2,517,657		1,791,053		1,791,053	(403,106)		(323,498)				0001
1 YR SPX CALL SPREAD OPTION #3965	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/09/2022		48,037,105	4,446/4,624		1,109,179		953,342		953,342	(13,316)		(142,520)				0001
2 YR SPX CALL SPREAD OPTION #3882 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		13,999,990	4,525/4,760		380,800	(48,123)	307,851	^	307,851	(24,826)		(48,123)				0001
2 YR BEI CALL OPTION #3981	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2023		1,483,039	138		64,486		39,168		39,168	(21,839)		(3,479)				0001
1 YR BEI CALL OPTION #3982	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		10,473,201	141		186,622		78,614		78,614	(87,678)		(20,330)				0001
1 YR SPX CALL OPTION #3983	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		47,596,991	4,586		2,604,012		1,727,955		1,727,955	(592,380)		(283,677)				0001
1 YR SPX CALL SPREAD OPTION #3984	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		49,176,080	4,444/4,616		1,127,551		940,170		940,170	(64,547)		(122,834)				0001
2 YR BEI CALL OPTION #3987	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2023		3,126,146	138		131,003		79,298		79,298	(45,907)		(5,798)				0001
1 YR BEI CALL OPTION #3988	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2022		13,728,828	142		233,014		99,171		99,171	(113,015)		(20,828)				0001

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1 YR SPX CALL OPTION #3989	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		47,138,438	4,604		2,704,364		1,641,582		1,641,582	(821,050)		(241,731)				0001
1 YR SPX CALL SPREAD OPTION #3990	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		54,034,424	4,476/4,653		1,277,967		1,012,975		1,012,975	(150,760)		(114,232)				0001
2 YR BEI CALL OPTION #3992	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2023		2,284,754	138		92,759		58,979		58,979	(30,697)		(3,083)				0001
1 YR BEI CALL OPTION #3993	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2022		9,704,655	142		145,154		67,439		67,439	(67,958)		(9,758)				0001
1 YR SPX CALL OPTION #3994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/07/2021	08/30/2022		37,684,778	4,661		1,956,708		1,130,141		1,130,141	(695,024)		(131,543)				0001
1 YR SPX CALL SPREAD OPTION #3995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	08/30/2022		46,650,220	4,522/4,695		1,032,870		804,200		804,200	(159,234)		(69,437)				0001
2 YR BEI CALL OPTION #3997	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2023		3,227,583	139		110,899		76,313		76,313	(31,825)		(2,761)				0001
1 YR BEI CALL OPTION #3998	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		8,687,581	141		133,713		75,917		75,917	(51,072)		(6,723)				0001
1 YR SPX CALL OPTION #3999	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/06/2022		44,323,174	4,649		2,159,273		1,439,140		1,439,140	(611,566)		(108,567)				0001
1 YR SPX CALL SPREAD OPTION #4000	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		56,611,297	4,513/4,687		1,218,928		1,015,986		1,015,986	(141,655)		(61,287)				0001
2 YR SPX CALL SPREAD OPTION #3929 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		12,389,978	4,487/4,721		350,637	(16,331)	299,160	^	299,160	(35,146)		(16,331)				0001
2 YR BEI CALL OPTION #4014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2023		2,344,965	138		75,174		63,291		63,291	(10,740)		(1,144)				0001
1 YR BEI CALL OPTION #4015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		11,898,078	140		167,638		134,626		134,626	(27,860)		(5,151)				0001
1 YR SPX CALL OPTION #4016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2021	09/13/2022		41,792,599	4,589		1,913,148		1,689,896		1,689,896	(164,468)		(58,784)				0001
1 YR SPX CALL SPREAD OPTION #4017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		45,942,447	4,455/4,631		984,147		928,663		928,663	(25,245)		(30,239)				0001
2 YR BEI CALL OPTION #4018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2023		3,173,208	137		110,297		94,485		94,485	(15,202)		(610)				0001
1 YR BEI CALL OPTION #4019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		15,080,816	139		238,023		196,910		196,910	(38,454)		(2,659)				0001
1 YR SPX CALL OPTION #4020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2021	09/20/2022		56,733,265	4,549		3,286,222		2,521,919		2,521,919	(727,585)		(36,718)				0001
1 YR SPX CALL SPREAD OPTION #4021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		52,670,286	4,412/4,584		1,231,690		1,072,164		1,072,164	(145,764)		(13,762)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										54,750,651	164,892,340	(1,284,918)	333,857,044	XXX	333,857,044	202,892,397		(105,571,633)			XXX	XXX
4 MO SPX PUT OPTION #3864	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/08/2021	10/08/2021		101,527,200	3,808		1,552,800		5,105		5,105	(83,991)		(1,463,705)				0001
6 MO SPX PUT OPTION #3865	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2021	12/08/2021		101,527,200	3,385		1,215,600		453,619		453,619	1,920		(763,902)				0001
8 MO SPX PUT OPTION #3866	VARIABLE ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2021	02/08/2022		101,551,200	3,385		1,688,160		1,028,676		1,028,676	132,918		(792,402)				0001

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5 MO SPX PUT OPTION #3887	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2021	11/10/2021		102,009,360	3,700		1,513,920		420,198		420,198	11,030		(1,104,752)				0001
6 MO SPX PUT OPTION #3888	VARIABLE ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	12/22/2021		101,956,817	3,600		1,724,400		848,866		848,866	104,651		(980,185)				0001
7 MO SPX PUT OPTION #3889	VARIABLE ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2021	01/19/2022		102,000,000	3,500		1,691,520		1,003,757		1,003,757	150,238		(838,001)				0001
6 MO SPX PUT OPTION #3903	VARIABLE ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2021	12/31/2021		103,384,800	3,500		1,241,520		759,618		759,618	142,250		(624,152)				0001
8 MO SPX PUT OPTION #3904	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2021	02/28/2022		103,366,800	3,500		1,757,520		1,480,411		1,480,411	391,039		(668,148)				0001
7 MO SPX PUT OPTION #3905	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2021	01/12/2022		103,594,800	3,650		1,659,840		1,219,490		1,219,490	342,754		(783,104)				0001
5 MO SPX PUT OPTION #3960	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/13/2021	01/03/2022		214,332,480	3,950		3,312,000		3,986,884		3,986,884	1,809,765		(1,134,881)				0001
7 MO SPX PUT OPTION #3961	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	03/15/2022		107,161,200	3,650		1,709,040		2,074,793		2,074,793	757,076		(391,322)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											19,066,320		13,281,417	XXX	13,281,417	3,759,650		(9,544,554)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										54,750,651	183,958,660	(1,284,918)	347,138,461	XXX	347,138,461	206,652,047		(115,116,187)			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										54,750,651	910,194,849	(285,152,790)	1,552,941,984	XXX	1,552,941,984	778,774,706		(452,688,254)			XXX	XXX
0449999999. Total Purchased Options - Put Options											19,066,320		13,281,417	XXX	13,281,417	3,759,650		(9,544,554)			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										54,750,651	929,261,169	(285,152,790)	1,566,223,401	XXX	1,566,223,401	782,534,356		(462,232,808)			XXX	XXX
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)			(411,160)	^	(411,160)	(170,100)		49,354				85/85
1 YR SPX CALL OPTION #3790	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	10/14/2021		1,244,481	3,838		(128,137)		(140,310)	^	(140,310)	(131,107)		118,934				85/85
1 YR SPX CALL OPTION #3791	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	02/14/2022		1,432,406	4,326		(59,233)		(63,785)	^	(63,785)	(37,286)		32,734				85/85
5 YR SPX ASIAN CALL OPTION #3792	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022		639,655	2,349		(276,674)		(300,993)	^	(300,993)	(152,366)		128,048				85/85
5 YR SPX ASIAN CALL OPTION #3793	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	05/16/2022		242,484	2,402		(101,788)		(111,556)	^	(111,556)	(53,061)		43,292				85/85
5 YR SPX ASIAN CALL OPTION #3794	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	06/14/2022		409,714	2,438		(168,547)		(185,279)	^	(185,279)	(83,515)		66,783				85/85
5 YR SPX ASIAN CALL OPTION #3795	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	07/14/2022		459,883	2,459		(186,893)		(204,748)	^	(204,748)	(87,013)		69,159				85/85
5 YR SPX ASIAN CALL OPTION #3796	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	08/15/2022		932,307	2,466		(377,474)		(409,833)	^	(409,833)	(162,843)		130,485				85/85
5 YR SPX ASIAN CALL OPTION #3797	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	09/14/2022		735,812	2,496		(292,862)		(315,914)	^	(315,914)	(118,403)		95,351				85/85
5 YR SPX ASIAN CALL OPTION #3798	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	10/14/2022		309,376	2,558		(118,750)		(128,166)	^	(128,166)	(45,955)		36,538				85/85
5 YR SPX ASIAN CALL OPTION #3799	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2022		225,761	2,579		(85,603)		(92,366)	^	(92,366)	(31,688)		24,924				85/85
5 YR SPX ASIAN CALL OPTION #3800	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	01/17/2023		890,500	2,776		(298,999)		(324,314)	^	(324,314)	(103,680)		78,365				85/85

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5 YR SPX ASIAN CALL OPTION #3801	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2023		309,376	2,699		(109,321)		(118,301)	^	(118,301)	(36,433)		27,453				85/85
5 YR SPX ASIAN CALL OPTION #3802	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	03/14/2023		438,979	2,749		(150,429)		(163,108)	^	(163,108)	(48,937)		36,258				85/85
5 YR SPX ASIAN CALL OPTION #3803	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023		781,800	2,678		(280,397)		(303,527)	^	(303,527)	(87,837)		64,707				85/85
5 YR SPX ASIAN CALL OPTION #3804	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	05/15/2023		275,930	2,730		(95,946)		(104,088)	^	(104,088)	(29,379)		21,237				85/85
5 YR SPX ASIAN CALL OPTION #3805	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	08/14/2023		204,857	2,840		(66,771)		(72,749)	^	(72,749)	(19,175)		13,197				85/85
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	01/16/2024		3,415,673	2,583		(1,303,891)		(1,413,467)	^	(1,413,467)	(327,540)		217,964				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2024		334,460	2,746		(116,526)		(127,110)	^	(127,110)	(29,517)		18,933				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	12/16/2024		484,967	3,191		(131,828)		(147,219)	^	(147,219)	(31,919)		16,528				85/85
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2025		840,331	3,380		(203,173)		(229,173)	^	(229,173)	(50,381)		24,381				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	06/16/2025		585,305	3,067		(176,333)		(195,550)	^	(195,550)	(38,681)		19,464				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2025		438,979	3,627		(94,987)		(108,415)	^	(108,415)	(22,970)		9,538				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(160,537)	(4,824,562)		(5,671,131)	XXX	(5,671,131)	(1,899,786)		1,343,627			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(160,537)	(4,824,562)		(5,671,131)	XXX	(5,671,131)	(1,899,786)		1,343,627			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										(160,537)	(4,824,562)		(5,671,131)	XXX	(5,671,131)	(1,899,786)		1,343,627			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										(160,537)	(4,824,562)		(5,671,131)	XXX	(5,671,131)	(1,899,786)		1,343,627			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
3M LIB/FIXED INT RATE SWAP #1680	VARIABLE ANNUITY	EXH 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			390,636	594,212		594,212	(394,140)				190,165		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)			856,464	8,793,355		8,793,355	(4,342,243)				974,939		0002
3M LIB/FIXED INT RATE SWAP #2259	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/26/2016	04/28/2026		8,000,000	1.81 (LIB3MO)			97,514	297,988		297,988	(270,671)				85,586		0002
6M LIB/FIXED INT RATE SWAP #2833	G7334@AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA61.58)			507,901	2,686,009		2,686,009	(1,384,463)				323,720		0005
6M LIB/FIXED INT RATE SWAP #2834	G7334@AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA61.67)			522,338	3,392,946		3,392,946	(1,678,514)				382,684		0005
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			1,551,739	8,163,667		8,163,667	(4,597,151)				1,085,092		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			1,552	8,170		8,170	(4,598)				1,085		0002

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3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			2,008,735	7,870,150		7,870,150	(4,258,856)				1,150,453		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			1,509,576	7,735,521		7,735,521	(4,560,981)				1,088,118		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			1,989,469	7,816,114		7,816,114	(4,246,540)				1,144,980		0002
3M LIB/FIXED INT RATE SWAP #2867	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/04/2019	03/06/2024		147,000,000	2.59 (LIB3MO)			2,669,096	7,376,651		7,376,651	(3,511,819)				1,146,430		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			1,509,578	7,767,081		7,767,081	(4,576,783)				1,092,139		0002
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			1,806,898	15,238,520		15,238,520	(8,401,824)				1,923,188		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(515,056)	(2,463,940)		(2,463,940)	1,671,214				410,979		0005
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(416,600)	(1,796,226)		(1,796,226)	1,235,872				314,803		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(399,793)	(1,708,223)		(1,708,223)	1,313,641				333,875		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(359,712)	(1,488,228)		(1,488,228)	1,202,343				307,754		0005
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(330,740)	(1,479,564)		(1,479,564)	1,091,426				273,135		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(336,257)	(1,538,385)		(1,538,385)	1,089,774				271,020		0005
FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(343,619)	(1,606,658)		(1,606,658)	1,104,094				272,583		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(344,575)	(1,613,282)		(1,613,282)	1,107,342				273,135		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(345,713)	(1,643,785)		(1,643,785)	1,110,717				273,285		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(354,175)	(1,708,090)		(1,708,090)	1,118,313				273,135		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(339,764)	(1,545,447)		(1,545,447)	1,080,496				268,583		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(272,526)	(1,372,251)		(1,372,251)	854,263				206,014		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(269,391)	(1,308,030)		(1,308,030)	816,747				199,090		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(262,269)	(1,245,776)		(1,245,776)	830,764				203,795		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(420,482)	(1,898,043)		(1,898,043)	1,344,581				335,410		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(351,249)	(1,584,556)		(1,584,556)	1,016,662				253,739		0005
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(233,922)	(1,271,653)		(1,271,653)	808,903				195,089		0005

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FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(219,350)	(976,373)		(976,373)	676,850				170,079		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(260,407)	(1,163,512)		(1,163,512)	758,422				190,061		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(493,900)	(2,171,801)		(2,171,801)	1,591,864				400,573		0005
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(325,091)	(1,383,020)		(1,383,020)	1,006,658				257,437		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(266,781)	(1,292,662)		(1,292,662)	840,038				204,851		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(267,298)	(1,297,909)		(1,297,909)	840,625				204,851		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(243,322)	(1,032,562)		(1,032,562)	753,178				192,758		0005
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(252,301)	(1,134,531)		(1,134,531)	778,486				195,497		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			206,730	375,385		375,385	(1,293,521)				340,340		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			78,717	175,801		175,801	(606,318)				159,048		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			2,975,019	6,721,935		6,721,935	(18,333,544)				4,791,098		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			1,246,023	3,182,677		3,182,677	(5,348,116)				1,468,564		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			1,252,203	3,247,219		3,247,219	(5,355,428)				1,468,564		0002
3M LIB/FIXED INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			63,783	98,451		98,451	(403,397)				106,509		0002
3M LIB/FIXED INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			39,887	92,729		92,729	(245,225)				64,002		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			52,309	115,582		115,582	(327,298)				85,579		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			36,647	29,658		29,658	(240,936)				64,237		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			49,910	(72,828)		(72,828)	(351,741)				96,414		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			33,433	(47,431)		(47,431)	(234,966)				64,348		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			60,282	(629,826)		(629,826)	(545,029)				161,025		0002
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			70,251	(2,077,894)		(2,077,894)	(946,734)				301,672		0002
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			28,659	(1,065,978)		(1,065,978)	(431,480)				140,186		0002
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			30,105	(907,744)		(907,744)	(405,155)				129,497		0002
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			37,253	(886,705)		(886,705)	(447,852)				140,505		0002
3M LIB/FIXED INT RATE SWAP #3529	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030		140,000,000	0.79 (LIB3MO)			626,574	(8,003,517)		(8,003,517)	(6,391,233)				2,102,875		0002
3M LIB/FIXED INT RATE SWAP #3530	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2040		15,000,000	1.14 (LIB3MO)			106,371	(1,576,855)		(1,576,855)	(1,085,223)				327,200		0002
3M LIB/FIXED INT RATE SWAP #3531	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2050		55,000,000	1.21 (LIB3MO)			418,426	(7,669,308)		(7,669,308)	(4,837,716)				1,481,899		0002
3M LIB/FIXED INT RATE SWAP #3537	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/13/2020	10/15/2025		135,000,000	0.39 (LIB3MO)			200,407	(2,686,050)		(2,686,050)	(2,542,303)				1,357,377		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
3M LIB/FIXED INT RATE SWAP #3571	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/03/2020	11/05/2030		50,000,000	0.89 (LIB3M0)			267,195	(2,470,831)		(2,470,831)	(2,339,545)				754,325		0002
3M LIB/FIXED INT RATE SWAP #3572	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		85,000,000	1.42 (LIB3M0)			792,067	(7,663,251)		(7,663,251)	(7,845,405)				2,294,094		0002
3M LIB/FIXED INT RATE SWAP #3573	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		25,000,000	1.42 (LIB3M0)			234,035	(2,219,878)		(2,219,878)	(2,310,375)				674,734		0002
3M LIB/FIXED INT RATE SWAP #3578	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/10/2020	11/12/2050		60,000,000	1.4 (LIB3M0)			550,259	(5,647,594)		(5,647,594)	(5,517,600)				1,619,361		0002
3M LIB/FIXED INT RATE SWAP #3640	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/06/2021	01/08/2031		100,000,000	1.03 (LIB3M0)			608,945	(3,940,421)		(3,940,421)	(3,940,421)				1,523,110		0002
3M LIB/FIXED INT RATE SWAP #3645	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2021	01/13/2041		25,000,000	1.55 (LIB3M0)			244,234	(945,508)		(945,508)	(945,508)				549,167		0002
3M LIB/FIXED INT RATE SWAP #3658		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/20/2036		200,000,000	1.83 (LIB3M0)				(3,619,180)		(3,619,180)	(3,619,180)				3,783,526		0002
3M LIB/FIXED INT RATE SWAP #3659		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2051		300,000,000	1.58 (LIB3M0)			2,926,637	(15,541,010)		(15,541,010)	(15,541,010)				8,122,647		0002
3M LIB/FIXED INT RATE SWAP #3660		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2031		200,000,000	1.1 (LIB3M0)			1,273,841	(6,670,206)		(6,670,206)	(6,670,206)				3,051,162		0002
3M LIB/FIXED INT RATE SWAP #3661		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2054		300,000,000	1.74 (LIB3M0)				(11,585,672)		(11,585,672)	(11,585,672)				8,528,397		0002
3M LIB/FIXED INT RATE SWAP #3666		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2031		572,000,000	1.12 (LIB3M0)			3,645,190	(18,268,043)		(18,268,043)	(18,268,043)				8,735,307		0002
3M LIB/FIXED INT RATE SWAP #3667		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2041		355,000,000	1.53 (LIB3M0)			3,261,316	(14,629,247)		(14,629,247)	(14,629,247)				7,805,357		0002
3M LIB/FIXED INT RATE SWAP #3672	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2031		14,700,000	1.07 (LIB3M0)			89,059	(522,040)		(522,040)	(522,040)				224,524		0002
3M LIB/FIXED INT RATE SWAP #3673	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2041		7,900,000	1.48 (LIB3M0)			69,579	(390,151)		(390,151)	(390,151)				173,709		0002
3M LIB/FIXED INT RATE SWAP #3678	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2051		3,400,000	1.61 (LIB3M0)			32,278	(154,717)		(154,717)	(154,717)				92,121		0002
3M LIB/FIXED INT RATE SWAP #3679	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2026		13,000,000	0.54 (LIB3M0)			31,363	(229,741)		(229,741)	(229,741)				135,536		0002
3M LIB/FIXED INT RATE SWAP #3684	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		12,500,000	1.4 (LIB3M0)			95,353	(92,088)		(92,088)	(92,088)				191,538		0002
3M LIB/FIXED INT RATE SWAP #3685	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2041		6,000,000	1.83 (LIB3M0)			61,888	59,859		59,859	59,859				132,136		0002
3M LIB/FIXED INT RATE SWAP #3686	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		200,000,000	1.39 (LIB3M0)			1,524,641	(1,487,747)		(1,487,747)	(1,487,747)				3,064,601		0002
3M LIB/FIXED INT RATE SWAP #3687	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2051		34,000,000	1.91 (LIB3M0)			367,781	907,602		907,602	907,602				921,856		0002
3M LIB/FIXED INT RATE SWAP #3706	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/22/2021	02/24/2051		3,000,000	1.97 (LIB3M0)			32,848	126,401		126,401	126,401				81,363		0002
3M LIB/FIXED INT RATE SWAP #3715	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2021	03/03/2041		13,000,000	1.93 (LIB3M0)			133,448	355,044		355,044	355,044				286,558		0002
3M LIB/FIXED INT RATE SWAP #3724	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/08/2021	03/10/2031		21,500,000	1.65 (LIB3M0)			180,037	338,322		338,322	338,322				330,404		0002
3M LIB/FIXED INT RATE SWAP #3729	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2026		10,000,000	0.93 (LIB3M0)			41,622	(18,418)		(18,418)	(18,418)				105,629		0002
3M LIB/FIXED INT RATE SWAP #3730	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2051		5,000,000	2.1 (LIB3M0)			52,349	358,295		358,295	358,295				135,737		0002
3M LIB/FIXED INT RATE SWAP #3742	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2026		12,000,000	0.95 (LIB3M0)			50,193	(11,262)		(11,262)	(11,262)				126,833		0002
3M LIB/FIXED INT RATE SWAP #3743	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041		7,000,000	2.08 (LIB3M0)			71,353	363,774		363,774	363,774				154,474		0002
3M LIB/FIXED INT RATE SWAP #3744	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		3,000,000	1.69 (LIB3M0)			24,364	55,756		55,756	55,756				46,163		0002

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)
3M LIB/FIXED INT RATE SWAP #3745	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		10,000,000	1.69 (LIB3MO)			81,188	185,401		185,401	185,401				153,877		0002
3M LIB/FIXED INT RATE SWAP #3755	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2031		10,000,000	1.76 (LIB3MO)			79,520	249,962		249,962	249,962				154,144		0002
3M LIB/FIXED INT RATE SWAP #3756	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2041		6,000,000	2.15 (LIB3MO)			59,492	388,737		388,737	388,737				132,518		0002
3M LIB/FIXED INT RATE SWAP #3757	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		6,000,000	1.75 (LIB3MO)			45,641	142,786		142,786	142,786				92,579		0002
3M LIB/FIXED INT RATE SWAP #3758	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2041		24,000,000	2.11 (LIB3MO)			224,637	1,386,766		1,386,766	1,386,766				530,334		0002
3M LIB/FIXED INT RATE SWAP #3759	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		43,000,000	1.75 (LIB3MO)			327,124	1,023,887		1,023,887	1,023,887				663,486		0002
3M LIB/FIXED INT RATE SWAP #3760	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2026		23,000,000	1.03 (LIB3MO)			95,695	55,470		55,470	55,470				244,508		0002
3M LIB/FIXED INT RATE SWAP #3824	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2026		19,000,000	0.94 (LIB3MO)			59,986	(48,122)		(48,122)	(48,122)				203,692		0002
3M LIB/FIXED INT RATE SWAP #3825	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		8,000,000	1.63 (LIB3MO)			47,838	105,411		105,411	105,411				123,935		0002
3M LIB/FIXED INT RATE SWAP #3826	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		14,000,000	1.63 (LIB3MO)			83,706	184,213		184,213	184,213				216,887		0002
3M LIB/FIXED INT RATE SWAP #3827	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2041		8,000,000	2.01 (LIB3MO)			60,021	323,451		323,451	323,451				177,125		0002
3M LIB/FIXED INT RATE SWAP #3855	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2026		22,000,000	0.91 (LIB3MO)			56,362	(96,939)		(96,939)	(96,939)				237,883		0002
3M LIB/FIXED INT RATE SWAP #3856	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		6,000,000	1.61 (LIB3MO)			29,210	66,443		66,443	66,443				93,335		0002
3M LIB/FIXED INT RATE SWAP #3857	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		28,000,000	1.61 (LIB3MO)			136,208	307,152		307,152	307,152				435,565		0002
3M LIB/FIXED INT RATE SWAP #3858	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2041		17,000,000	2 (LIB3MO)			104,373	665,846		665,846	665,846				377,152		0002
3M LIB/FIXED INT RATE SWAP #3859	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2051		16,000,000	2.05 (LIB3MO)			100,799	971,399		971,399	971,399				435,931		0002
1M LIB/FIXED INT RATE SWAP #3902	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/30/2021	05/10/2026		48,960,000	3.36 (LIB1MO 2.55)			110,355	(389,097)		(389,097)	(389,097)				525,663		0002
3M LIB/FIXED INT RATE SWAP #3906	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2026		22,000,000	0.89 (LIB3MO)			38,341	(130,585)		(130,585)	(130,585)				240,309		0002
3M LIB/FIXED INT RATE SWAP #3907	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		8,000,000	1.37 (LIB3MO)			22,740	(95,003)		(95,003)	(95,003)				125,062		0002
3M LIB/FIXED INT RATE SWAP #3908	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		1,000,000	1.37 (LIB3MO)			2,842	(11,880)		(11,880)	(11,880)				15,633		0002
3M LIB/FIXED INT RATE SWAP #3909	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2041		1,000,000	1.67 (LIB3MO)			3,534	(18,240)		(18,240)	(18,240)				22,239		0002
1M LIB/FIXED INT RATE SWAP #3918	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/14/2021	08/06/2025		33,700,000	3.16 (LIB1MO 2.5)			30,116	(228,481)		(228,481)	(228,481)				330,709		0002
SOFR/FIXED INT RATE SWAP #3938	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/23/2021	07/27/2026		1,000,000	0.6 (SOFRRATEO4)			1,003	(9,540)		(9,540)	(9,540)				10,983		0002
FIXED/3M LIB INT RATE SWAP #3943		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	01/26/2031		177,000,000	LIB3MO 0 (1.12)			(315,076)	5,652,873		5,652,873	5,652,873				2,703,058		0002
FIXED/3M LIB INT RATE SWAP #3944		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	01/26/2041		220,000,000	LIB3MO 0 (1.53)			(555,871)	9,066,012		9,066,012	9,066,012				4,837,122		0002
3M LIB/FIXED INT RATE SWAP #3945		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	08/02/2026		1,190,000,000	0.83 (LIB3MO)			1,373,227	(11,350,819)		(11,350,819)	(11,350,819)				13,091,482		0002
FIXED/3M LIB INT RATE SWAP #3946		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	08/02/2026		100,000,000	LIB3MO 0 (0.83)			(115,479)	951,464		951,464	951,464				1,100,125		0002
3M LIB/FIXED INT RATE SWAP #3951	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		30,000,000	1.24 (LIB3MO)			52,701	(752,719)		(752,719)	(752,719)				470,754		0002

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3M LIB/FIXED INT RATE SWAP #3952	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		73,000,000	1.23 (LIB3MO)			128,176	(1,835,377)		(1,835,377)	(1,835,377)				1,145,502		0002
3M LIB/FIXED INT RATE SWAP #3953	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		44,000,000	1.23 (LIB3MO)			77,057	(1,118,084)		(1,118,084)	(1,118,084)				690,440		0002
FIXED/3M LIB INT RATE SWAP #3954		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/09/2021	08/02/2026		100,000,000	LIB3MO 0 (0.83)			(117,812)	953,850		953,850	953,850				1,100,125		0002
3M LIB/FIXED INT RATE SWAP #3955		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/09/2021	08/02/2026		100,000,000	0.83 (LIB3MO)			117,894	(951,464)		(951,464)	(951,464)				1,100,125		0002
3M LIB/FIXED INT RATE SWAP #3996	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041		45,000,000	1.71 (LIB3MO)			43,808	(544,379)		(544,379)	(544,379)				1,005,127		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												33,961,423	(60,010,380)	XXX	(60,010,380)	(155,011,454)				118,352,827	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		23,920,161	8.86 (8.82)				6,964,571		6,964,571	(268,000)	(604,234)			297,145		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 ROMUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		10,005,557	3.85 (4.88)			(75,438)	164,837		164,837	224,026	616,582			119,884		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		34,790,471	4.25 (3.87)				(3,386,235)		(3,386,235)	146,343	(69,997)			213,145		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			222,936	(59,094)		(59,094)	(123,420)	958,837			183,673		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			67,561	184,186		184,186	311,180	151,730			165,921		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			439,717	(1,110,930)		(1,110,930)	(276,125)	1,917,674			372,781		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			139,778	(454,840)		(454,840)	(33,778)	639,225			146,693		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			31,540	(1,251,109)		(1,251,109)	547,249	189,663			197,338		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			313,759	(1,572,486)		(1,572,486)	(27,905)	1,342,372			298,113		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		156,034,646	12.28 (12.03)				(5,234,312)		(5,234,312)	4,067,839	(485,165)			2,573,649		0004
REWE INTL FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			481,261	(417,811)		(417,811)	(236,250)	1,917,674			405,810		0004
TIMKIN FIX EUR/FIX USD CURR #2505	887389E@9 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			188,417	548,629		548,629	(107,977)	703,147			157,541		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			46,285	223,490		223,490	143,069	94,831			94,433		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			385,163	2,261,647		2,261,647	1,976,786	758,652			884,484		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			552,924	1,857,630		1,857,630	(353,505)	1,917,674			435,852		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)			302,447	3,444,550		3,444,550	189,587	379,326			359,189		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)			152,464	1,773,748		1,773,748	96,679	189,663			182,331		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)			153,028	1,943,963		1,943,963	190,074	189,663			207,112		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)			78,231	1,111,725		1,111,725	190,520	94,831			120,522		0004

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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)			121,832	1,216,863		1,216,863	91,660	151,730			144,478		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		15,529,200	13.66 (12.29)			101,549	11,401		11,401	30,032	281,891			198,688		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)			284,416	1,523,026		1,523,026	1,179,224	417,258			495,268		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)			114,320	338,164		338,164	568,652	189,663			218,783		0004
SES WATER FIX GBP/FIX USD CURR #2761	G29038AA3 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)			523,166	1,586,302		1,586,302	296,231	682,786			476,901		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)			115,626	440,238		440,238	171,712	165,041			150,660		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G66558AB2 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)			325,987	2,020,917		2,020,917	796,162	474,157			503,536		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G03698BC9 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)			319,023	1,973,728		1,973,728	817,332	474,157			505,538		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)			818,424	2,646,137		2,646,137	(10,262)	2,556,898			696,604		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)			321,752	1,392,783		1,392,783	1,467,943	474,157			560,552		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)			98,609	305,669		305,669	194,633	165,041			150,937		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			113,334	438,747		438,747	576,146	189,663			226,356		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			228,236	1,340,447		1,340,447	1,799,556	360,360			509,066		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G93108AB3 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)			367,082	4,153,882		4,153,882	4,566,730	474,157			859,335		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)			192,664	475,963		475,963	56,626	639,225			177,559		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)			202,515	271,708		271,708	721,051	767,070			357,702		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)			988,528	1,093,845		1,093,845	(87,030)	3,196,123			772,163		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			715,749	834,585		834,585	(408,577)	2,237,286			541,296		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)			396,385	1,521,890		1,521,890	2,240,631	720,719			879,829		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)	181,393		178,162	374,075		374,075	890,070	355,041			374,523		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			96,439	134,460		134,460	(39,157)	319,612			77,649		0004

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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)			148,097	237,792		237,792	29,864	511,380			139,523		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			175,303	315,856		315,856	236,091	639,225			199,612		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)			241,489	1,658,187		1,658,187	(405,326)	769,666			178,759		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)			244,615	2,025,819		2,025,819	(437,680)	769,666			211,182		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)			121,586	150,939		150,939	1,185,259	227,595			319,956		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			503,907	3,133,681		3,133,681	(871,196)	1,889,181			400,706		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)			86,238	(1,543,168)		(1,543,168)	544,346	284,494			259,157		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)			87,926	(1,541,702)		(1,541,702)	754,563	284,494			289,364		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)			258,941	(3,132,638)		(3,132,638)	4,244,952	663,820			1,130,317		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)			(49,249)	(1,005,031)		(1,005,031)	768,632	1,980,072			407,709		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		11,161,249	9.17 (7.05)			151,488	(83,958)		(83,958)	131,744	683,976			231,868		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)			53,986	(190,884)		(190,884)	495,645	142,247			175,530		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B@6 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			322,293	(453,232)		(453,232)	(147,331)	1,071,246			272,575		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)			245,592	(770,490)		(770,490)	263,307	2,076,862			430,390		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,844,927	6.05 (5.15)			84,666	58,439		58,439	614,649	219,885			292,313		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)			611,085	(1,408,098)		(1,408,098)	(312,480)	2,556,898			477,058		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)			66,789	(140,088)		(140,088)	333,876	189,663			191,052		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)			34,368	(64,977)		(64,977)	233,706	94,831			106,039		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)			184,374	(1,051,347)		(1,051,347)	2,063,949	568,989			709,203		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)			67,147	(315,570)		(315,570)	1,062,733	189,663			278,078		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)			219,538	(910,727)		(910,727)	4,403,444	568,989			940,499		0004

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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		1,702,080	10.13 (8.76)			13,482	(67,398)		(67,398)	10,117	101,803			35,360		0004
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			284,247	13,590		13,590	189,708	1,661,984			469,338		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			179,887	(43,144)		(43,144)	288,534	1,022,759			318,783		0004
VTG FIX EUR/FIX USD CURR #3522	L96190AA7 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			156,304	(175,544)		(175,544)	216,254	862,953			263,759		0004
VTG FIX EUR/FIX USD CURR #3523	L96190AB5 VTG FINANCE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			127,146	(118,633)		(118,633)	368,695	671,186			231,318		0004
VTG FIX EUR/FIX USD CURR #3524	L96190AC3 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			234,490	(79,913)		(79,913)	1,317,022	1,150,604			461,453		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7 TEC HEDLAND PTY LTD SEC NTS DUE 2042	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		53,670,000	3.75 (4.07)			(193,134)	345,963		345,963	1,990,451	3,494,245			1,222,735		0004
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5 ABP FOODS UNLIMITED GBP SR NT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)			118,204	718,248		718,248	731,107	341,393			411,172		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7 ABP FOODS UNLIMITED EUR SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			117,351	612,807		612,807	40,243	575,302			168,245		0004
ODAL WIND FIX EUR/FIX USD CURR #3741	R7000*AA4 ODAL VINDKRAFTVERK AS SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2021	06/30/2042		17,820,000	5.16 (2.95)			179,550	1,663,804		1,663,804	1,208,935	454,869			405,984		0004
AKIEM HOLDING FIX EUR/FIX USD CURR #3746	F1000#AD0 AKIEM HOLDINGS SAS SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		36,939,600	4.25 (2.02)			390,064	5,238,739		5,238,739	4,187,076	1,051,663			816,721		0004
EASTLIGHT FIX GBP/FIX USD CURR#3846	G3029*AB0 EASTLIGHT PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		28,296,000	3.55 (2.54)			37,461	3,172,567		3,172,567	1,827,113	1,345,454			706,042		0004
PURATOS FIX EUR/FIX USD CURR #3867	B7000#AA7 PURATOS GRP NV NT SER 20YR	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		36,525,000	3.55 (1.84)			164,218	3,064,882		3,064,882	1,270,143	1,794,739			811,899		0004
BREEDON FIX GBP/FIX USD CURR #3894	G1320*AA2 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/25/2028		6,995,000	2.58 (2.11)			857	332,957		332,957	75,593	257,364			92,481		0004
BREEDON FIX EUR/FIX USD CURR #3895	G1320*AE4 BREEDON PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2021	09/25/2028		11,960,000	2.61 (1.07)			4,171	430,589		430,589	47,343	383,246			158,123		0004
BREEDON FIX EUR/FIX USD CURR #3896	G1320*AF1 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2021	09/23/2031		13,156,000	2.94 (1.33)			4,834	534,055		534,055	112,484	421,571			207,872		0004
NGN FIX GBP/FIX USD CURR#3901	G6656@AD8 NGN PRIVATE PLACEMENT	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		55,316,000	2.78 (2.02)			9,959	2,722,389		2,722,389	1,307,480	1,414,909			1,070,896		0004
OYFJELLET FIX EUR/FIX USD CURR #3991	R7000#AA0 OYFJELLET WIND AS PROJECT ROCK SEC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2021	09/14/2045		41,352,500	3.79 (2.12)			33,445	1,333,021		1,333,021	499,159	833,862			1,012,347		0004
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		633,829	9.97 (10.3)				(153,447)		(153,447)	30,262	103,200			2,746		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		792,286	9.97 (10.3)				(191,809)		(191,809)	37,827	129,000			3,432		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #414513612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		4,757,996	8.95 (9.61)				(649,763)		(649,763)	164,319	67,819			32,969		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		178,525	9.25 (9.94)				(31,326)		(31,326)	13,621	13,346			773		0004
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2004	07/01/2024		2,701,312	9.17 (9.5)				(189,527)		(189,527)	40,698	8,307			22,412		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		19,792,114	9.03 (8.73)				2,896,352		2,896,352	(155,426)	(321,489)			208,033		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		6,061,967	9.27 (8.85)				990,074		990,074	(53,622)	(80,638)			70,057		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										181,393		15,826,586	48,425,325	XXX	48,425,325	53,533,640	60,336,476			33,138,879	XXX	XXX

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GDDUEAFE TOTAL RETURN/FF SWAP #3985	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2021	05/27/2022		123,152,172	FEDFUNDSC4 0.42 (10,448)			444,343	2,732,048		2,732,048	2,732,048				498,270		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3986	VARIABLE ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/27/2021	05/31/2022		33,535,689	FEDFUNDSC4 0.44 (10,480)			13,913	948,445		948,445	948,448				136,816		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												458,256	3,680,493	XXX	3,680,493	3,680,496				635,086	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										181,393		50,246,265	(7,904,562)	XXX	(7,904,562)	(97,797,318)	60,336,476			152,126,792	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												33,961,423	(60,010,380)	XXX	(60,010,380)	(155,011,454)				118,352,827	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										181,393		15,826,586	48,425,325	XXX	48,425,325	53,533,640	60,336,476			33,138,879	XXX	XXX
1389999999. Total Swaps - Total Return												458,256	3,680,493	XXX	3,680,493	3,680,496				635,086	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										181,393		50,246,265	(7,904,562)	XXX	(7,904,562)	(97,797,318)	60,336,476			152,126,792	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										(160,537)	740,477,947	(283,867,872)	1,213,413,809	XXX	1,213,413,809	573,982,523		(345,772,994)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										54,932,044	183,958,660	48,961,347	339,233,899	XXX	339,233,899	108,854,729	60,336,476	(115,116,187)		152,126,792	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										54,771,507	924,436,607	(234,906,525)	1,552,647,708	XXX	1,552,647,708	682,837,252	60,336,476	(460,889,181)		152,126,792	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ1	1,413	312,635,108	S&P 500 EMINI DEC21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQOF39	09/30/2021	4,425.1300	4,297.7500	(3,595,950)					(8,999,071)	(8,999,071)	12,022,300	0001	50
MFSZ1	1,003	118,654,075	MINI MSCI EAFE DEC21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	09/30/2021	2,365.9800	2,267.0000	(411,497)					(4,964,025)	(4,964,025)	6,022,646	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(4,007,447)					(13,963,096)	(13,963,096)	18,044,946	XXX	XXX
1579999999. Subtotal - Long Futures												(4,007,447)					(13,963,096)	(13,963,096)	18,044,946	XXX	XXX
ESU1	6,330	1,415,420,671	S&P 500 EMINI DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQOF39	09/30/2021	4,472.1000	4,297.7500	16,070,682					55,182,796	55,182,796	7,897,610	0001	50
MESU1	3,092	199,897,125	MINI MSCI EMG MKT DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	09/30/2021	1,293.0000	1,245.6000	(1,453,638)					7,327,365	7,327,365	10,826,583	0001	50
MFSU1	2,197	258,864,532	MINI MSCI EAFE DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	09/20/2021	2,356.5300	2,267.0000	911,755					9,834,582	9,834,582	13,311,623	0001	50
RTYU1	3,530	391,456,177	EMINI RUSSELL 2000 DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCLQOF39	09/20/2021	2,217.8800	2,200.8000	3,724,150					3,014,977	3,014,977	22,945,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												19,252,949					75,359,720	75,359,720	54,980,816	XXX	XXX
1649999999. Subtotal - Short Futures												19,252,949					75,359,720	75,359,720	54,980,816	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												15,245,502					61,396,624	61,396,624	73,025,762	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												15,245,502					61,396,624	61,396,624	73,025,762	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	13,926,000	(13,926,000)	
JP MORGAN SECURITIES LLC	4,488,570	(1,054,861)	3,433,709
MERRILL LYNCH PIERCE FENNER & SMITH INC	96,972,310	(27,380,257)	69,592,053
Total Net Cash Deposits	115,386,880	(42,361,118)	73,025,762

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		73,025,762		73,025,762	20,708,545	(5,463,043)	20,708,545	73,025,762	73,025,762
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	247,095,483	71,023,145	353,463,552	(7,848,501)	27,496,423	353,463,552	(7,848,501)	98,519,568	435,852	435,852
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y	10,056,179		9,860,923			9,860,923			505,178	309,922
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	125,330,000	40,626,081	170,948,672	(733,504)	4,259,087	170,948,672	(733,504)	44,885,168	1,070,896	1,070,896
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	14,210,000	4,102,684	31,821,065	(9,112,034)	4,396,347	31,821,065	(9,112,034)	8,499,031	7,501,254	7,501,254
CITIBANK NA	E570DZWZ7FF32TWEFA76	Y	Y	184,650,000	177,478,289	539,484,495	(8,869,510)	168,486,696	539,484,495	(8,869,510)	345,964,985	6,037,889	6,037,889
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	254900BN8XS34XZDJ223	Y	Y				(255,457)			(255,457)		725,212	469,755
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	50,900,000	27,486,305	99,240,806	(766,836)	20,087,665	99,240,806	(766,836)	47,573,970		
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y										
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	1,150,000	6,097,210	8,980,053		1,732,843	8,980,053		7,830,053		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y	23,420,000	930,311	32,326,159	(5,920,503)	2,055,345	32,326,159	(5,920,503)	2,985,656	11,430,473	11,430,473
MERRILL LYNCH, PIERCE, FENNER & SMITH INC	J3WHBGOMTS708ZVMDC91	Y	Y										
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Y	Y										
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	215,260,000	37,265,203	270,309,933	(895,107)	16,889,623	270,309,933	(895,107)	54,154,826	635,085	635,085
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	33,910,000	1,397,465	42,084,205		6,776,740	42,084,205		8,174,205		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	7,960,000		8,793,355	(1,026,345)		8,793,355	(1,026,345)		1,014,860	821,870
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y			3,036,413	(9,089,672)		3,036,413	(9,089,672)		4,175,368	
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	3,220,000		3,133,681			3,133,681			400,706	314,387
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	26,280,000	30,093,588	66,569,774	(1,615,931)	8,580,255	66,569,774	(1,615,931)	38,673,843	1,006,294	1,006,294
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	13,000,000	3,307,136	28,129,664	(3,691)	11,818,837	28,129,664	(3,691)	15,125,973		
0299999999. Total NAIC 1 Designation				956,441,662	399,807,416	1,668,182,749	(46,137,091)	272,579,861	1,668,182,749	(46,137,091)	672,387,277	34,939,067	30,033,677
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						107,638,429	(177,036,379)		107,638,429	(177,036,379)		117,187,725	47,789,775
0999999999 - Gross Totals				956,441,662	399,807,416	1,848,846,940	(223,173,470)	345,605,623	1,796,529,723	(228,636,513)	693,095,822	225,152,554	150,849,214
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,848,846,940	(223,173,470)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 254900BN8XS34XZDJ223	Cash			590,000	590,000	590,000		
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash			5,570,000	5,570,000	5,570,000		
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQ0F39	Cash			304,742,383	304,742,383	304,742,383		IV
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQ0F39	Cash			42,864,910	42,864,910	42,864,910		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			3,433,709	3,433,709	3,433,709		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			26,250,399	26,250,399	26,250,399		I
0199999999 - Total				383,451,401	383,451,401	383,451,401	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)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			125,330,000	125,330,000	XXX		
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			14,210,000	14,210,000	XXX		
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			184,650,000	184,650,000	XXX		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			50,900,000	50,900,000	XXX		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			1,150,000	1,150,000	XXX		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			23,420,000	23,420,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			215,260,000	215,260,000	XXX		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash			33,910,000	33,910,000	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			7,960,000	7,960,000	XXX		
SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	Cash			3,220,000	3,220,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			26,280,000	26,280,000	XXX		
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash			13,000,000	13,000,000	XXX		
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-H8-6	US TREASURY NT	10,880,115	10,828,000	XXX	01/31/2022	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-K7-4	US TREASURY NT	2,839,760	2,712,000	XXX	08/15/2025	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-L5-7	US TREASURY NT	6,539,035	6,432,000	XXX	09/30/2022	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-M8-0	US TREASURY NT	9,971,977	9,760,000	XXX	11/30/2022	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-P3-8	US TREASURY NT	5,495,528	5,382,000	XXX	01/31/2023	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-Q2-9	US TREASURY NT	20,425,589	20,032,000	XXX	03/31/2023	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-V8-0	US TREASURY NT	7,150,756	6,850,000	XXX	01/31/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-W7-1	US TREASURY NT	125,874,074	120,738,000	XXX	03/31/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-X7-0	US TREASURY NT	37,205,445	35,757,000	XXX	04/30/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-XT-2	US TREASURY NT	18,118,159	17,403,000	XXX	05/31/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-ZN-3	US TREASURY NT	2,595,044	2,682,000	XXX	04/30/2027	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-QK-7	US TREASURY NT	1,959,008	1,494,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-RC-4	US TREASURY NT	704,672	549,000	XXX	08/15/2043	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-SQ-2	US TREASURY NT	542,145	630,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	91282C-AW-1	US TREASURY NT	6,850,355	6,860,000	XXX	11/15/2023	
0299999999 - Total				956,441,662	947,399,000	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	CASH			6,000,000	6,000,000	
9099999. Total - Cash (Schedule E Part 1 type)				6,000,000	6,000,000	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			533,755,934	533,755,934	10/01/2021
	BMO NESBITT BURNS			200,000,000	200,000,000	11/04/2021
	BMO NESBITT BURNS			200,000,000	200,000,000	10/01/2021
	BNP PARIBAS PRIME BROKERAGE INT			900,000,000	900,000,000	11/04/2021
	BNP PARIBAS SA			50,000,000	50,000,000	11/04/2021
	BNP PARIBAS SA			425,000,000	425,000,000	10/01/2021
	BNP PARIBAS SA REPO			250,000,000	250,000,000	12/29/2021
	DEUTSCHE BANK SECURITIES INC			300,000,000	300,000,000	10/08/2021
	RBC CAPITAL MARKETS			200,000,000	200,000,000	11/04/2021
	RBC CAPITAL MARKETS			250,000,000	250,000,000	12/29/2021
	RBC CAPITAL MARKETS			200,000,000	200,000,000	10/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,508,755,934	3,508,755,934	XXX
9999999 - Totals				3,514,755,934	3,514,755,934	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 3,514,755,934 Book/Adjusted Carrying Value $ 3,514,755,934
2. Average balance for the year Fair Value $ 2,804,019,578 Book/Adjusted Carrying Value $ 2,804,019,578
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA	LOS ANGELES, CA					(447,492)	(3,429,642)	10,462,720	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.010	75,447	11	97,251,947	100,617,179	106,851,835	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C				414,869	573,780	2,412,472	XXX
CITIBANK	NEW YORK, NY					34,809,097	39,744,182	25,254,784	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					52,731,903	14,435,464	26,818,381	XXX
NORTHERN TRUST	CHICAGO, IL		0.130	32,780		100,454,518	100,624,475	100,061,385	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				2,090,439	2,090,436	2,049,069	XXX
PNC BANK	PITTSBURGH, PA					(15,095,681)	(10,820,583)	(8,376,357)	XXX
UNION BANK	SAN FRANCISCO, CA		0.120	15,149		50,084,307	50,089,411	50,094,516	XXX
U.S. BANK	DENVER, CO					4,483,001	1,660,953	2,003,816	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.150	95,927		250,242,555	250,274,878	250,307,205	XXX
STATE STEET BANK AND TRUST COMPANY	BOSTON, MA		0.130	164,825		400,362,028	400,418,639	400,468,472	XXX
DEUTSCHE BANK (8/16/21)	NEW YORK, NY		0.120	40,667		200,000,000			XXX
DEUTSCHE BANK (10/18/21)	NEW YORK, NY		0.110		10,832		200,000,000	200,000,000	XXX
CREDIT SUISSE (7/12/21)	NEW YORK, NY		0.150	12,917					XXX
CREDIT SUISSE (7/14/21)	NEW YORK, NY		0.150	18,750					XXX
CREDIT SUISSE (8/12/21)	NEW YORK, NY		0.140	12,056		100,000,000			XXX
CREDIT SUISSE (8/13/21)	NEW YORK, NY		0.140	17,500		150,000,000			XXX
CREDIT SUISSE (9/10/21)	NEW YORK, NY		0.150	12,083			100,000,000		XXX
CREDIT SUISSE (9/24/21)	NEW YORK, NY		0.140	23,333			150,000,000		XXX
CREDIT SUISSE (10/8/21)	NEW YORK, NY		0.140					100,000,000	XXX
CREDIT SUISSE (10/25/21)	NEW YORK, NY		0.140					150,000,000	XXX
BANK OF MONTREAL (BMO) HARRIS BANK	CHICAGO, IL		0.110	27,735		100,032,250	100,041,596	100,050,641	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(114,634,322)	(143,670,583)	(166,337,813)	XXX
0199998. Deposits in ... 45 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	184	6,238	1,529,039	1,539,180	1,606,850	XXX
0199999. Totals - Open Depositories		XXX	XXX	549,352	17,081	1,414,308,457	1,354,189,363	1,353,727,975	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	549,352	17,081	1,414,308,457	1,354,189,363	1,353,727,975	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	549,352	17,081	1,414,308,457	1,354,189,363	1,353,727,975	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
	BNYM CASH RESERVE		09/29/2021	0.010		25,531,938	229	
8499999. Subtotal - Sweep Accounts						25,531,938	229	
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		09/24/2021	0.010		50,458,920	421	586
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,458,920	421	586
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		09/10/2021	0.035		59,760,690	4,680	3,083
262006-20-8	DREYFUS GOVT CASH MGMT-I		09/30/2021	0.030		4,244,757	40	
40428X-10-7	HSBC US GOVT MMKT-I		09/01/2021	0.026		14,127,395	419	538
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		09/24/2021	0.290		39,466,401	905	547
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		09/30/2021	0.025		67,075,086	1,309	1,468
8699999. Subtotal - All Other Money Market Mutual Funds						184,674,330	7,354	5,636
9999999 - Total Cash Equivalents						260,665,188	8,003	6,222