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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

NAIC Group Code 0304 (Current) 0304 (Prior) NAIC Company Code 68241 Employer's ID Number 22-1211670

Organized under the Laws of New Jersey, State of Domicile or Port of Entry NJ

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 04/03/1873 Commenced Business 10/13/1875

Statutory Home Office 751 Broad Street (Street and Number), Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code)

Main Administrative Office 751 Broad Street (Street and Number)

Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Mail Address 751 Broad Street, 6th Floor (Street and Number or P.O. Box), Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 751 Broad Street, 6th Floor (Street and Number)

Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Mary K. Werth-Russo (Name), 973-802-4352 (Area Code) (Telephone Number)

mary.werth@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

President	Charles Frederick Lowrey	Treasurer	Nandini Mongia
Secretary	Margaret Mary Foran	Actuary	Candace Jo Woods

OTHER

Robert Michael Falzon, Vice Chairman
Ann Mary Kappler, EVP & General Counsel
Andrew Francis Sullivan, EVP & Head of U.S. Businesses
Kenneth Yutaka Tanji, EVP & Chief Financial Officer

DIRECTORS OR TRUSTEES

Thomas Jeremiah Baltimore, Jr.	Gilbert Frank Casellas	Robert Michael Falzon
Martina Theresa Sophie Hund-Mejean	Wendy Elizabeth Jones	Karl John Krapek
Peter Rupert Lighte	Charles Frederick Lowrey	George Paz
Sandra Pianalto	Christine Ann Poon	Douglas Allen Scovanner
Michael Antonio Todman		

State of New Jersey
County of Essex SS:

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.

Charles Frederick Lowrey
President

Margaret Mary Foran
Secretary

Nandini Mongia
Treasurer

Subscribed and sworn to before me this
11th day of August, 2022

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

Stephany Estevez
NOTARY PUBLIC
State of New Jersey
ID # 50156493
My Commission Expires
March 24, 2026

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	89,947,087,554	0	89,947,087,554	97,580,773,612
2.	Stocks:				
	2.1 Preferred stocks	176,437,965	0	176,437,965	158,165,809
	2.2 Common stocks	9,968,764,810	0	9,968,764,810	13,291,530,116
3.	Mortgage loans on real estate:				
	3.1 First liens	19,628,935,397	0	19,628,935,397	21,091,449,976
	3.2 Other than first liens	76,506,483	0	76,506,483	33,829,636
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	237,286,682	0	237,286,682	268,164,439
	4.2 Properties held for the production of income (less $ (121,686,321) encumbrances)	137,885,177	0	137,885,177	147,107,855
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 688,818,433), cash equivalents ($ 2,456,752,199) and short-term investments ($ 728,022,717)	3,873,593,349	0	3,873,593,349	6,540,367,852
6.	Contract loans (including $ 0 premium notes)	1,820,200,245	0	1,820,200,245	2,943,110,833
7.	Derivatives	3,908,364,554	0	3,908,364,554	3,709,029,657
8.	Other invested assets	9,272,475,681	0	9,272,475,681	8,958,163,078
9.	Receivables for securities	185,270,936	0	185,270,936	223,333,412
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	182,630,693	0	182,630,693	87,563,717
12.	Subtotals, cash and invested assets (Lines 1 to 11)	139,415,439,526	0	139,415,439,526	155,032,589,992
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	879,098,129	3,001,909	876,096,220	921,497,311
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,929,529,114	39,891,054	1,889,638,060	1,890,503,533
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,977,790,113 earned but unbilled premiums)	1,977,790,113	0	1,977,790,113	1,971,596,878
	15.3 Accrued retrospective premiums ($ 82,703,558) and contracts subject to redetermination ($ 0)	82,703,558	0	82,703,558	78,429,265
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,014,277,646	14,847,974	999,429,672	298,835,665
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	87,912,524	0	87,912,524	77,270,250
17.	Amounts receivable relating to uninsured plans	23,008,742	1,111,710	21,897,032	18,569,594
18.1	Current federal and foreign income tax recoverable and interest thereon	1,396,172,040	0	1,396,172,040	0
18.2	Net deferred tax asset	2,178,423,442	0	2,178,423,442	1,949,167,046
19.	Guaranty funds receivable or on deposit	35,704,553	0	35,704,553	35,685,675
20.	Electronic data processing equipment and software	216,943,777	128,983,266	87,960,511	92,146,953
21.	Furniture and equipment, including health care delivery assets ($ 0)	175,223,478	175,223,478	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	269,776,662	0	269,776,662	354,127,440
24.	Health care ($ 0) and other amounts receivable	39,183,656	39,183,656	0	0
25.	Aggregate write-ins for other than invested assets	4,554,062,238	4,220,239,357	333,822,881	278,443,116
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	154,275,249,198	4,622,482,404	149,652,766,794	162,998,862,718
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	144,677,106,691	0	144,677,106,691	161,305,341,738
28.	Total (Lines 26 and 27)	298,952,355,889	4,622,482,404	294,329,873,485	324,304,204,456
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	182,630,693	0	182,630,693	87,563,717
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	182,630,693	0	182,630,693	87,563,717
2501.	Prepaid reinsurance asset	199,416,822	0	199,416,822	193,074,936
2502.	Miscellaneous assets	242,570,062	135,192,570	107,377,492	55,555,936
2503.	Leasehold improvements	27,028,567	0	27,028,567	29,812,244
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,085,046,787	4,085,046,787	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,554,062,238	4,220,239,357	333,822,881	278,443,116

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 75,503,190,911 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	75,503,190,911	84,904,344,247
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,589,709,522	12,231,485,952
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	15,821,737,114	16,340,875,094
4.	Contract claims:		
	4.1 Life	2,824,682,706	2,853,031,586
	4.2 Accident and health	130,141,321	136,832,328
5.	Policyholders' dividends/refunds to members $ 7,303,700 and coupons $ 0 due and unpaid	7,303,700	7,933,000
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 $ 601,410,916 Modco)	615,368,229	1,305,539,200
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 634,769,966 Modco)	647,944,577	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 13,861,598 accident and health premiums	50,214,586	47,473,908
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 46,309,800 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	322,859,240	281,112,050
	9.3 Other amounts payable on reinsurance, including $ (30,468,709) assumed and $ 1,002,452,103 ceded	971,983,394	415,055,526
	9.4 Interest Maintenance Reserve	0	940,107,221
10.	Commissions to agents due or accrued-life and annuity contracts $ 35,008,719 , accident and health $ 18,034,196 and deposit-type contract funds $ 7,970	53,050,885	57,536,991
11.	Commissions and expense allowances payable on reinsurance assumed	54,037,051	75,517,898
12.	General expenses due or accrued	2,129,410,353	2,411,966,531
13.	Transfers to Separate Accounts due or accrued (net) (including $ (210,810,075) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(350,088,774)	(402,459,267)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(24,332,420)	30,211,377
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	29,710,709
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,697,310	4,568,220
17.	Amounts withheld or retained by reporting entity as agent or trustee	46,110,092	71,891,998
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	897,388,958	825,520,371
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,383,826,284	1,496,202,224
22.	Borrowed money $ 64,436,000 and interest thereon $ 753,364	65,189,364	65,189,364
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,237,762,947	4,281,479,422
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	977,708,076	10,976,675
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	348,317	410,617
	24.04 Payable to parent, subsidiaries and affiliates	147,975,250	155,226,405
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	41,887	42,933
	24.07 Funds held under coinsurance	62,985,597	54,837,563
	24.08 Derivatives	1,569,506,224	1,729,578,733
	24.09 Payable for securities	159,924,400	211,153,888
	24.10 Payable for securities lending	5,233,301,426	3,891,543,716
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	7,780,815,440	9,912,631,257
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	133,913,793,967	144,377,527,737
27.	From Separate Accounts Statement	144,384,599,834	160,803,740,892
28.	Total liabilities (Lines 26 and 27)	278,298,393,801	305,181,268,629
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	347,411,646	347,040,792
33.	Gross paid in and contributed surplus	5,249,593,331	5,713,339,124
34.	Aggregate write-ins for special surplus funds	195,777,850	195,777,850
35.	Unassigned funds (surplus)	10,236,196,857	12,864,278,061
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 292,506,857 in Separate Accounts Statement)	16,028,979,684	19,120,435,827
38.	Totals of Lines 29, 30 and 37	16,031,479,684	19,122,935,827
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	294,329,873,485	324,304,204,456
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	4,903,332,506	6,906,598,762
2502.	Collateral liabilities for derivatives	1,980,807,179	2,028,736,034
2503.	Deferred gains on affiliated reinsurance	521,916,438	554,043,135
2598.	Summary of remaining write-ins for Line 25 from overflow page	374,759,317	423,253,326
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,780,815,440	9,912,631,257
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	195,777,850	195,777,850
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	195,777,850	195,777,850

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	3,251,576,636	11,843,262,960	33,229,120,251
2.	Considerations for supplementary contracts with life contingencies	1,517,330	7,055,655	20,882,962
3.	Net investment income	2,691,217,528	2,517,030,800	5,135,571,606
4.	Amortization of Interest Maintenance Reserve (IMR)	21,535,698	22,164,723	127,849,377
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	419,048,926	62,422,544	151,673,232
6.	Commissions and expense allowances on reinsurance ceded	596,596,134	187,718,838	370,559,543
7.	Reserve adjustments on reinsurance ceded	(444,142,369)	(59,674,600)	(100,947,641)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	332,502,751	323,780,855	720,191,499
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	190,071,448	228,636,604	462,540,424
9.	Totals (Lines 1 to 8.3)	7,059,924,082	15,132,398,379	40,117,441,253
10.	Death benefits	2,312,519,253	2,826,087,562	5,560,702,337
11.	Matured endowments (excluding guaranteed annual pure endowments)	937,448	611,865	1,977,493
12.	Annuity benefits	7,256,530,824	6,674,892,965	13,461,655,438
13.	Disability benefits and benefits under accident and health contracts	620,648,361	571,237,557	1,189,419,341
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	7,254,838,266	6,419,202,351	14,009,121,217
16.	Group conversions	437,553	43,984	(1,667,118)
17.	Interest and adjustments on contract or deposit-type contract funds	184,295,555	209,857,740	401,875,439
18.	Payments on supplementary contracts with life contingencies	8,783,550	8,420,986	17,484,084
19.	Increase in aggregate reserves for life and accident and health contracts	(9,458,345,291)	1,255,914,057	4,698,708,391
20.	Totals (Lines 10 to 19)	8,180,645,519	17,966,269,067	39,339,276,622
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	113,658,805	102,075,450	197,748,253
22.	Commissions and expense allowances on reinsurance assumed	431,072,254	503,931,685	995,572,356
23.	General insurance expenses and fraternal expenses	661,202,452	830,928,198	1,745,714,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes	139,544,207	145,768,243	296,962,484
25.	Increase in loading on deferred and uncollected premiums	(1,532,324)	131,311	122,889
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,305,081,153)	(4,322,829,881)	(1,867,296,665)
27.	Aggregate write-ins for deductions	(737,918,108)	(1,084,096,031)	(2,162,423,327)
28.	Totals (Lines 20 to 27)	5,481,591,652	14,142,178,042	38,545,676,894
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,578,332,430	990,220,337	1,571,764,359
30.	Dividends to policyholders and refunds to members	(28,773,941)	13,846,237	16,986,656
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,607,106,371	976,374,100	1,554,777,703
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	546,056,017	315,502,960	591,287,291
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)	1,061,050,354	660,871,140	963,490,412
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (551,937,727) (excluding taxes of $ (457,344,569) transferred to the IMR)	915,159,710	81,502,119	2,183,356
35.	Net income (Line 33 plus Line 34)	1,976,210,064	742,373,259	965,673,768
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	19,122,935,827	11,597,343,285	11,597,343,285
37.	Net income (Line 35)	1,976,210,064	742,373,259	965,673,768
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (114,978,948)	(1,342,953,702)	1,008,853,626	2,669,601,044
39.	Change in net unrealized foreign exchange capital gain (loss)	(165,673,772)	69,337,407	(48,357,831)
40.	Change in net deferred income tax	(250,730,370)	58,011,875	297,217,350
41.	Change in nonadmitted assets	(573,257,509)	223,523,167	(353,643,036)
42.	Change in liability for reinsurance in unauthorized and certified companies	(966,731,401)	677,666	(2,008,097)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	43,716,474	(152,935,099)	(511,923,996)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	172,325,865	47,394,296	256,315,491
47.	Other changes in surplus in Separate Accounts Statement	(628,142,915)	20,045,841	(116,719,745)
48.	Change in surplus notes	370,854	340,800	696,213
49.	Cumulative effect of changes in accounting principles	0	21,355,261	23,327,144
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	(463,745,793)	14,900,000	4,279,017,012
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(2,539,634,192)	0	(1,100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	1,646,790,254	263,507,210	1,166,397,225
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(3,091,456,143)	2,317,385,309	7,525,592,542
55.	Capital and surplus, as of statement date (Lines 36 + 54)	16,031,479,684	13,914,728,594	19,122,935,827
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	190,071,448	228,636,604	462,540,424
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	190,071,448	228,636,604	462,540,424
2701.	Reserve adjustment on reinsurance assumed	(968,959,067)	(1,154,002,850)	(2,292,285,087)
2702.	Miscellaneous deductions	(1,048,692)	(24,242)	686,244
2703.	Self-insured liabilities	3,222,179	1,906,931	1,297,428
2798.	Summary of remaining write-ins for Line 27 from overflow page	228,867,472	68,024,130	127,878,088
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(737,918,108)	(1,084,096,031)	(2,162,423,327)
5301.	Deferred reinsurance allowance	1,070,432,288	9,894,198	7,675,443
5302.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	415,321,172	170,366,546	1,141,114,670
5303.	Surplus transferred associated with contracts novated from sub	65,404,434	0	1,289,054
5398.	Summary of remaining write-ins for Line 53 from overflow page	95,632,360	83,246,466	16,318,058
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,646,790,254	263,507,210	1,166,397,225

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	13,121,299,887	11,559,989,277	27,361,067,982
2.	Net investment income	2,758,636,643	2,539,557,876	5,155,018,729
3.	Miscellaneous income	775,867,938	720,879,527	1,484,906,035
4.	Total (Lines 1 to 3)	16,655,804,468	14,820,426,680	34,000,992,746
5.	Benefit and loss related payments	18,070,655,705	16,767,555,354	33,769,800,271
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,859,296,487)	(4,350,808,102)	(7,216,477,998)
7.	Commissions, expenses paid and aggregate write-ins for deductions	793,007,086	463,816,529	748,697,388
8.	Dividends paid to policyholders	14,081,753	27,184,922	54,964,456
9.	Federal and foreign income taxes paid (recovered) net of $ (1,009,282,296) tax on capital gains (losses)	967,799,221	239,449,354	559,509,521
10.	Total (Lines 5 through 9)	15,986,247,278	13,147,198,057	27,916,493,638
11.	Net cash from operations (Line 4 minus Line 10)	669,557,190	1,673,228,623	6,084,499,108
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,059,313,621	12,566,602,620	25,603,222,207
	12.2 Stocks	2,258,755,347	128,391,436	864,057,497
	12.3 Mortgage loans	1,574,281,723	1,509,997,015	5,682,316,340
	12.4 Real estate	28,726,061	0	32,364,612
	12.5 Other invested assets	305,827,279	452,444,287	991,935,551
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	11,398,181	(2,536,831)	2,059,314
	12.7 Miscellaneous proceeds	778,852,665	19,880,487	153,533,440
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,017,154,877	14,674,779,014	33,329,488,961
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,051,206,243	9,853,337,690	26,250,802,353
	13.2 Stocks	303,823,800	174,631,589	1,398,790,146
	13.3 Mortgage loans	1,886,395,982	1,582,651,232	5,295,623,250
	13.4 Real estate	18,633,153	21,750,795	49,614,685
	13.5 Other invested assets	328,984,370	505,875,844	1,314,376,879
	13.6 Miscellaneous applications	1,622,678,598	545,630,546	313,236,939
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,211,722,146	12,683,877,696	34,622,444,252
14.	Net increase (or decrease) in contract loans and premium notes	11,315,957	(20,227,813)	6,058,452
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	794,116,774	2,011,129,131	(1,299,013,743)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	370,854	340,800	696,213
	16.2 Capital and paid in surplus, less treasury stock	19,171,371	0	844,503,270
	16.3 Borrowed funds	(6,043,124)	(4,109,448)	(124,186,306)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(703,433,535)	(3,146,065,846)	(2,878,115,853)
	16.5 Dividends to stockholders	2,400,000,000	0	1,100,000,000
	16.6 Other cash provided (applied)	(1,040,514,033)	(596,583,769)	473,217,416
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,130,448,467)	(3,746,418,263)	(2,783,885,260)
	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)	(2,666,774,503)	(62,060,509)	2,001,600,105
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	6,540,367,852	4,538,767,747	4,538,767,747
	19.2 End of period (Line 18 plus Line 19.1)	3,873,593,349	4,476,707,238	6,540,367,852

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

20.0001.	Premiums ceded related to reinsurance transaction	7,807,873,611	0	0
20.0002.	Reinsurance transaction with affiliate	3,154,193,896	0	0
20.0003.	In-kind assets receipt related to pension risk transfer transactions	501,844,841	0	5,377,363,446
20.0004.	Return of capital to parent in the form of a K-note	500,000,000	0	0
20.0005.	Capitalization of deferred reinsurance gains related to reinsurance transaction	254,067,427	0	0
20.0006.	Dividend of investment in former subsidiary to parent	139,634,192	0	0
20.0007.	Net asset and liability transfer due to novation	65,404,434	0	0
20.0008.	Amortization of deferred gains related to reinsurance transactions with affiliates	51,758,029	36,549,024	72,618,807
20.0009.	Amortization of deferred reinsurance gains related to reinsurance transaction	32,514,583	0	0
20.0010.	Contribution of tax credits from parent	17,082,836	14,900,000	14,900,000

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

20.0011.	Deferred tax asset received related to sale of former subsidiary	10,477,000	0	0
20.0012.	Contribution of tax credits to a subsidiary	7,082,836	5,900,000	5,900,000
20.0013.	Capitalized deferred interest on mortgage loans	3,834,833	5,184,109	11,006,147
20.0014.	Contribution of assets to a subsidiary	3,194,415	0	3,419,613,742
20.0015.	Dividend settlement with a subsidiary related to a tax payment agreement	1,471,117	8,700,765	9,197,891
20.0016.	Asset transfer from other invested assets to preferred stocks	0	63,404,053	63,404,053
20.0017.	Donation of equity securities to a related charitable organization	0	7,697,847	7,697,847
20.0018.	Transfer of bonds to a subsidiary	0	0	114,172,985
20.0019.	Transfer of other invested asset to a subsidiary	0	0	99,315,991

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	32,403,174	33,831,318	33,831,318
2.	Ordinary life insurance	1,001,555,381	1,049,651,834	2,130,359,629
3.	Ordinary individual annuities	27,511,573	36,006,559	64,686,499
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	2,410,836,292	2,421,942,929	5,136,849,281
6.	Group annuities	7,051,614,939	4,858,508,791	17,478,756,963
7.	A & H - group	870,964,452	810,116,562	1,644,235,901
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	105,127,884	105,097,562	204,603,330
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	11,500,013,695	9,315,155,555	26,693,322,921
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	11,500,013,695	9,315,155,555	26,693,322,921
14.	Deposit-type contracts	1,918,307,140	1,508,904,211	4,723,828,462
15.	Total (Lines 13 and 14)	13,418,320,835	10,824,059,766	31,417,151,383
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

The Prudential Insurance Company of America (the "Company" or "PICA"), domiciled in the state of New Jersey, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the New Jersey Department of Banking and Insurance (the "Department" or "NJDOBI"). Prescribed statutory accounting practices ("SAP") include publications of the National Association of Insurance Commissioners ("NAIC"), state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed, by the Department.

The Company records leasehold improvements as admitted assets. New Jersey law allows insurance companies domiciled in New Jersey to admit leasehold improvements as admitted assets. Under SSAP No. 19, "Furniture, Fixtures, Equipment and Leasehold Improvements," NAIC statutory accounting practices require non-admittance of leasehold improvements.

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 "Separate Accounts", separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company's separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2021, Risk Based Capital ("RBC"), calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. RBC is an annual only calculation.

In 2004, one of the Company's former insurance subsidiaries, Prudential Retirement and Annuity Company ("PRIAC"), received approval from its domiciliary insurance department, the Connecticut Insurance Department, to record a deferred gain associated with an assumption reinsurance agreements between Connecticut General Life Insurance Company and PRIAC in the Interest Maintenance Reserve ("IMR") and to amortize the deferred gain in a manner consistent with those relevant annual statement instructions. Had the deferred gains been established as a liability limited to an amortization period of 10 years in accordance with the guidance of SSAP No. 61R, "Life, Deposit-Type and Accident and Health Reinsurance" ("SSAP No. 61R"), and not included in the IMR, it would have created a material distortion in the analysis of the adequacy of statutory reserves conducted annually by PRIAC's Appointed Actuary. Effective December 31, 2021 the permitted practice was discontinued. PRIAC was sold on April 1, 2022. See note 21C for additional information regarding the sale.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of the Company's assets, liabilities, net income and capital and surplus between NAIC SAP and practices permitted and prescribed by the Department is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$1,976,210,064	$965,673,768
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(1,066,982,558)
Separate Account Valuation	56	4	19	0	1,066,982,558
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$1,976,210,064	$965,673,768
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$16,031,479,684	$19,122,935,827
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	27,028,567	29,812,244
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$16,004,451,117	$19,093,123,583
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$294,329,873,485	$324,304,204,456
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	3,301,023,926	(3,396,859,789)
Admit leasehold improvements	19	2	25	27,028,567	29,812,244
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$291,001,820,992	$327,671,252,001
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$278,298,393,801	$305,181,268,629
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(2,093,872,529)
Separate Account Valuation	56	3	27	3,301,023,926	(1,302,987,260)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$274,997,369,875	$308,578,128,418

1B. Use of Estimates

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

The most significant estimates include those used in determining measurement of any related impairment; valuation of investments including derivatives (in the absence of quoted market values) and the recognition of other-than-temporary impairments; aggregate reserves for life, accident, and health contracts including guarantees; pension and other postretirement benefits; provision for income taxes and valuation of deferred tax assets; and goodwill; and reserves for contingent liabilities, including reserves for losses in connection with unresolved legal matters.

Since the first quarter of 2020, the outbreak of the novel coronavirus ("COVID-19") has resulted in extreme stress and disruption in the global economy and financial markets. While markets have rebounded, the pandemic has adversely impacted, and may continue to adversely impact, the Company's results of operations, financial condition and cash flows. Due to the highly uncertain nature of these conditions, it is not possible to estimate the ultimate impacts at this time. The risks may have manifested, and may continue to manifest, in the Company's financial statements in the areas of, among others, i) insurance liabilities and related balances: potential changes to assumptions regarding investment returns, mortality, morbidity and policyholder behavior which are reflected in our insurance liabilities and certain related balances; and ii) investments: increased risk of loss on our investments due to default or deterioration in credit quality or value. The Company cannot predict what impact the COVID-19 pandemic will ultimately have on its businesses.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

(1) There has been no material change since December 31, 2021.

(2) Bonds, which consist of long-term bonds, are stated primarily at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. Bonds rated by the NAIC are classified into twenty categories ranging from highest quality bonds to those in or near default. Bonds rated in the top five categories are generally valued at amortized cost while bonds rated in the lowest category are valued at lower of amortized cost or fair market value.

The Company follows both the prospective and retrospective methods for amortizing bond premium and discount. See below for additional disclosure regarding the prospective versus retrospective methods. Both methods require the recalculation of the effective yield at each reporting date if there has been a change in the underlying assumptions. For the prospective method, the recalculated yield will equate the carrying amount of the investment to the present value of the anticipated future cash flows. The recalculated yield is then used to accrue income on the investment balance for subsequent accounting periods. There are no accounting changes in the current period unless the undiscounted anticipated cash flow is less than the carrying amount of the investment. For the retrospective method, the recalculated yield is the rate that equates the present value of actual and anticipated future cash flows with the original cost of the investment. The current balance of the investment is increased or decreased to the amount that would have resulted had the revised yield been applied since inception and investment income is correspondingly decreased or increased.

For other than temporary impairments, the cost basis of the bond, excluding loan-backed and structured securities, is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss. For loan-backed and structured securities, the cost basis of the bond is written down to the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

The Company does not hold any bonds that utilize the systemic value measurement method approach for SVO-Identified investments.

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

(6) Loan-backed and structured securities are primarily carried at amortized cost. For loan-backed and structured securities, the effective yield is based on estimated cash flows, including prepayment assumptions based on data from widely accepted third-party data sources or internal estimates. For high credit quality loan-backed and structured securities (those rated AA or above), cash flows are provided quarterly, and the amortized cost and effective yield of the security are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. The adjustments to amortized cost for those securities rated AA or above are recorded in accordance with the retrospective method. For loan-backed and structured securities rated below AA, the effective yield is adjusted prospectively for any changes in estimated cash flows.

The NAIC designations for non-agency residential mortgage-backed securities (“RMBS”), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of June 30, 2022 and December 31, 2021.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of June 30, 2022 and December 31, 2021

(7) There has been no material change since December 31, 2021.

(8) There has been no material change since December 31, 2021.

(9) There has been no material change since December 31, 2021.

(10) There has been no material change since December 31, 2021.

(11) There has been no material change since December 31, 2021.

(12) There has been no material change since December 31, 2021.

(13) There has been no material change since December 31, 2021.

(14) There has been no material change since December 31, 2021.

(15) There has been no material change since December 31, 2021.

(16) There has been no material change since December 31, 2021.

(17) There has been no material change since December 31, 2021.

(18) There has been no material change since December 31, 2021.

(19) There has been no material change since December 31, 2021.

(20) There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(21) There has been no material change since December 31, 2021.

(22) There has been no material change since December 31, 2021.

1D. Going Concern

The Company has not had any condition or event that would cause doubt about its ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The State of New Jersey requires that insurance companies domiciled in the State of New Jersey prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual (the "Manual"), subject to any deviations prescribed or permitted by the Department.

Accounting changes adopted to conform to the provisions of the Manual are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

During the second quarter of 2022, the Company determined that costs associated with the sale of Fortitude Life Insurance Company ("FLIAC") (formerly Prudential Annuities Life Assurance Corporation "PALAC") of $13 million, that should have been incurred by Prudential Annuities, Inc. A correction related to this prior year expense was recorded, net of tax, through line 53 in the Summary of Operations during the second quarter of 2022.

During the second quarter of 2022, the Company determined that reinsurance recoverables of $26 million were incorrectly established. An adjustment to correct the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2022.

During the first quarter of 2022, the Company determined that assumed reinsurance on Modified Guaranteed Life Insurance contracts was understated in the prior year by $16 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the first quarter of 2022.

During the fourth quarter of 2021, the Company determined that benefits on certain retirement contracts assumed from the Company's affiliate, The Prudential Life Insurance Company, LTD, were understated in prior periods by $88 million. A correction for this error was recorded directly through surplus on line 53 of the Summary of Operations during the fourth quarter of 2021, with a related adjustment of $22 million in deferred taxes reported through line 40, Change in Net Deferred Income Tax. In the first quarter of 2022, upon finalizing its broader assessment, the Company has concluded that the initial assessment of the error was overstated by $47 million. Therefore, an increase of $47 million has been recorded directly through surplus on line 53 of the Summary of Operations, with a related adjustment of $10 million in deferred taxes recorded through line 40, Change in Net Deferred Income Tax.

During the third quarter of 2021, the Company determined that MODCO reserve adjustments on reinsurance ceded related to Closed Block Contracts were overstated in the prior year by $11 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the third quarter of 2021.

During the second quarter of 2021, it was determined that reserves related to Group Annuity Contracts were understated in the prior year by $28 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2021.

During the second quarter of 2021, the Company determined that reserves for assumed Universal Life product were overstated, current federal income tax receivable was overstated, and net admitted deferred tax asset was understated in the prior year by $158 million, $14 million, and $23 million, respectively. A correction related to the prior year was recorded through lines 53 (net of tax $8 million), 40, and 41, in the Summary of Operations in 2021.

In the first quarter of 2021, the Company determined that common stocks, net admitted deferred tax asset and federal and foreign income taxes incurred were understated by $158 million, $23 million and $7 million, respectively, in the prior year. A correction related to the prior year was recorded through lines 38, 41 and 53, respectively, in the Summary of Operations in the first quarter of 2021.

In May 2022, the NAIC revised SSAP No. 25, Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties (“SSAP No. 25”) and SSAP No. 43R, Loan-backed and Structured Securities (“SSAP No. 43R") to clarify the application of the existing affiliate definition and incorporate new reporting requirements for all investments that involve related parties, regardless of if they meet the definition of an affiliate. The new reporting requirements are effective for annual periods ending December 31, 2022 The Company is currently assessing the potential effects of the revisions on its financial statements, disclosures and reporting schedules.

There have been no other material changes in the Company’s adoption of accounting guidance since December 31, 2021.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2021.

3B. Statutory Merger

There has been no material change since December 31, 2021.

3C. Assumption Reinsurance

There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

3D. Impairment Loss

There has been no material change since December 31, 2021.

3E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

There has been no material change since December 31, 2021.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2021.

5. INVESTMENTS

5A. Mortgage Loans

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

(6) There has been no material change since December 31, 2021.

(7) Allowance for Credit Losses:

	06/30/2022	12/31/2021
a. Balance at beginning of period	$0	$0
b. Additions charged to operations	15,627,537	0
c. Direct write-downs charged against the allowance	0	0
d. Recoveries of amounts previously charged off	0	0
e. Balance at end of period	$15,627,537	$0

(8) There has been no material change since December 31, 2021.

(9) There has been no material change since December 31, 2021.

5B. Debt Restructuring

There has been no material change since December 31, 2021.

5C. Reverse Mortgages

There has been no material change since December 31, 2021.

5D. Loan-Backed Securities

(1) The Company has not elected to use the book value as of January 1, 1994 as the cost for applying the retrospective adjustment method to securities purchased prior to that date. Prepayment assumptions for loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) As of June 30, 2022, the Company had no loan-backed securities, within the scope of SSAP No. 43R with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or 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.

NOTES TO FINANCIAL STATEMENTS

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains (losses)" recorded in compliance with SSAP No. 43R for the six months ended June 30, 2022.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
12668NAD9	$2,257,393	$2,250,583	$6,810	$2,250,583	$2,250,752	1Q22
17029PAA3	17,326,411	13,841,197	3,485,214	13,841,197	13,841,197	1Q22
32027NEE7	1,549,409	1,473,696	75,713	1,473,696	1,473,665	1Q22
368266AA0	28,089,705	10,982,920	17,106,785	10,982,920	12,043,087	1Q22
638728AA3	255,321	228,317	27,004	228,317	227,426	1Q22
68389FCT9	212,198	208,415	3,783	208,415	208,439	1Q22
84751PLP2	665,517	596,800	68,717	596,800	596,507	1Q22
00105HDZ6	357,655	300,879	56,776	300,879	300,891	2Q22
126671SL1	40,096	39,926	170	39,926	39,928	2Q22
17029PAA3	12,276,200	9,568,529	2,707,671	9,568,529	10,808,668	2Q22
29445FAD0	76,702	43,319	33,383	43,319	43,321	2Q22
32027NEE7	1,534,624	1,357,657	176,967	1,357,657	1,357,612	2Q22
33738#AA4	54,327	39,200	15,127	39,200	38,569	2Q22
33738#AB2	56,303	40,628	15,675	40,628	39,974	2Q22
638728AA3	228,317	203,954	24,363	203,954	204,465	2Q22
84751PLP2	596,179	538,334	57,845	538,334	538,088	2Q22
Total	$65,576,357	$41,714,354	$23,862,003	$41,714,354	$44,012,589	

(4) As of June 30, 2022 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

Other-than-temporary impairment decisions are based upon a detailed analysis of a security's underlying credit and cash flows.

a. Aggregate amount of unrealized losses:
   1. Less than 12 Months ($989,720,735)
   2. 12 Months or Longer ($182,443,942)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $14,993,529,096
   2. 12 Months or Longer $1,331,321,948

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of June 30, 2022 and December 31, 2021.

(2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of June 30, 2022. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of June 30, 2022. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

For securities lending transactions, Company and NAIC policies require that 100% and 102% of the fair value of domestic and foreign securities, respectively, be maintained as collateral. Cash collateral held for securities lending and dollar repurchase agreements was:

(a) Aggregate Amount Collateral Received

June 30, 2022	(1) Fair Value
1. Securities Lending:	
(a) Open	$5,233,301,426
(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) Subtotal	$5,233,301,426
(g) Securities Received	0
(h) Total Collateral Received	$5,233,301,426
2. Dollar Repurchase Agreements:	
(a) Open	$0
(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) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $5,026,849,221 as of June 30, 2022, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in cash equivalents, short-term, and long-term bonds.

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2021	(1) Fair Value
1. Securities Lending:	
(a) Open	$3,891,543,716
(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) Subtotal	$3,891,543,716
(g) Securities Received	0
(h) Total Collateral Received	$3,891,543,716
2. Dollar Repurchase Agreements:	
(a) Open	$0
(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) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $3,780,408,447 as of December 31, 2021, including the investment in NAIC Exempt (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in cash equivalents, short-term, and long-term bonds.

(4) As of June 30, 2022, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

(5) Collateral Reinvestment

a. Reinvestment of the cash collateral and any securities which the Company or its agent receives for securities lending, and dollar repurchase agreements were:

June 30, 2022	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	1,601,327,628	1,589,229,335
(c) 31 to 60 Days	320,357,418	320,279,743
(d) 61 to 90 Days	152,955,055	152,893,033
(e) 91 to 120 Days	51,047,713	51,029,367
(f) 121 to 180 Days	206,861,779	206,521,187
(g) 181 to 365 Days	567,008,911	562,893,349
(h) 1 to 2 years	1,329,694,286	1,303,709,625
(i) 2 to 3 years	794,358,835	778,847,638
(j) Greater than 3 years	63,061,465	61,445,944
(k) Subtotal	$5,086,673,090	$5,026,849,221
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$5,086,673,090	$5,026,849,221
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(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) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

NOTES TO FINANCIAL STATEMENTS

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At June 30, 2022, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

December 31, 2021		
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	819,241,764	827,131,870
(c) 31 to 60 Days	294,258,464	294,288,408
(d) 61 to 90 Days	441,796,371	442,032,753
(e) 91 to 120 Days	89,605,767	89,833,211
(f) 121 to 180 Days	152,052,459	152,348,118
(g) 181 to 365 Days	418,124,744	419,921,660
(h) 1 to 2 years	835,718,076	837,810,529
(i) 2 to 3 years	487,598,017	487,785,786
(j) Greater than 3 years	228,889,010	229,256,112
(k) Subtotal	$3,767,284,672	$3,780,408,447
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$3,767,284,672	$3,780,408,447
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(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) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2021, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

(6) The Company did not accept collateral that can be sold or repledged, it only accepts cash collateral.

(7) As of June 30, 2022, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At June 30, 2022, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments

NOTES TO FINANCIAL STATEMENTS

in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a - Bilateral (YES/NO)	YES	YES	XXX	XXX
b - Tri-Party (YES/NO)	NO	NO	XXX	XXX

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$6,660,667,818	$5,192,117,421	XXX	XXX
Overnight	437,724,600	421,565,700	XXX	XXX
2 Days to 1 Week	437,724,600	421,565,700	XXX	XXX
>1 Week to 1 Month	437,724,600	421,565,700	XXX	XXX
>1 Month to 3 Months	421,565,700	412,250,350	XXX	XXX
>3 Months to 1 Year	0	0	XXX	XXX
> 1 Year	$0	$0	XXX	XXX
b. Ending Balance				
Open - No Maturity	$5,209,037,553	$4,497,844,601	XXX	XXX
Overnight	0	0	XXX	XXX
2 Days to 1 Week	0	0	XXX	XXX
>1 Week to 1 Month	421,565,705	405,487,905	XXX	XXX
>1 Month to 3 Months	0	0	XXX	XXX
>3 Months to 1 Year	0	0	XXX	XXX
> 1 Year	$0	$0	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 30, 2022.

(5) Securities "Sold" Under Repo - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	$0	XXX	XXX
3. Fair Value	$7,183,157,896	$5,678,607,042	XXX	XXX
b. Ending Balance				
1. BACV	$5,000,988,053	$4,737,592,513	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	$0	XXX	XXX
3. Fair Value	$5,710,274,095	$5,014,300,942	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(6) Securities Sold Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$4,737,592,513	$0	$0
b. Bonds - FV	$0	$5,014,300,942	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$4,737,592,513	$0	$0
q. Total Assets- FV	$0	$5,014,300,942	$0	$0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds - BACV	$0	$0	$0	$0
b. Bonds - FV	$0	$0	$0	$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	**$0**	**$0**	**$0**	**$0**
q. Total Assets- FV	**$0**	**$0**	**$0**	**$0**

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$7,098,392,418	$5,613,683,121	XXX	XXX
2. Securities (FV)	$0	$0	XXX	XXX
b. Ending Balance				
1. Cash	$5,630,603,258	$4,903,332,506	XXX	XXX
2. Securities (FV)	$0	$0	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$4,903,332,506	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$4,903,332,506	$0	$0	$0

ENDING BALANCE

ENDING BALANCE	5	6	7	8
	NAIC 4	NAIC 5	NAIC 6	DOES NOT QUALIFY AS ADMITTED
a. Cash	$0	$0	$0	$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$0	$0	$0	$0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$4,497,844,601
b. 30 Days or Less	$405,487,905
c. 31 to 90 days	$0
d. >90 Days	$0

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$1,500,361,081	$1,489,025,612
b. 31 to 60 Days	$300,158,315	$300,085,538
c. 61 to 90 Days	$143,310,968	$143,252,856
d. 91 to 120 Days	$47,829,065	$47,811,875
e. 121 to 180 Days	$193,818,777	$193,499,661
f. 181 to 365 Days	$531,257,995	$527,401,926
g. 1 to 2 Years	$1,245,854,707	$1,221,508,424
h. 2 to 3 Years	$744,273,103	$729,739,915
i. > 3 Years	$59,085,328	$57,571,668

NOTES TO FINANCIAL STATEMENTS

(11) Liability to Return Collateral - Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$7,098,392,418	$5,613,683,121	XXX	XXX
2. Securities Collateral (FV)	$0	$0	XXX	XXX
b. Ending Balance				
1. Cash (Collateral - All)	$5,630,603,258	$4,903,332,506	XXX	XXX
2. Securities Collateral (FV)	$0	$0	XXX	XXX

5G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2022.

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of June 30, 2022.

5I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of June 30, 2022.

5J. Real Estate

There has been no material change since December 31, 2021.

5K. Low-Income Housing Tax Credits (LIHTC)

The Company has $8,535,320 of low-income housing tax credits ("LIHTC") and other tax benefits as of June 30, 2022. The Company has $235,583,355 of LIHTC property investments as of June 30, 2022. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 3 investments, 6-10 years – 3 investments, over 10 years – 0 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the six months ended June 30, 2022.

5L. Restricted Assets

There has been no material change since December 31, 2021.

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of June 30, 2022.

5N. Offsetting and Netting of Assets and Liabilities

The Company did not have any applicable transactions that are offset and reported net in accordance with SSAP No. 64, “Offsetting and Netting of Assets and Liabilities.”

5O. 5GI* Securities

Details of 5* securities as of June 30, 2022 and December 31, 2021 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	23	20	$101,103,308	$140,069,379	$97,066,891	$142,486,981
(2) LB&SS	13	15	33,369,970	35,094,400	30,451,642	36,185,945
(3) Preferred Stock	2	2	10,801,612	7,022,857	18,494,766	15,091,002
(4) Total	38	37	$145,274,890	$182,186,636	$146,013,299	$193,763,928

5P. Short Sales

There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the six months ended June 30, 2022 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	123	83
Aggregate amount of investment income	$32,540,691	$11,441,007

5R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not have any cash pool assets within the scope of SSAP No. 2R, "Cash, Cash Equivalents, Drafts, and Short-Term Investments" ("SSAP No. 2R"), that required disclosure as of June 30, 2022.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. There has been no material change since December 31, 2021.

6B. The Company recognized $0 and $39,318,738 impairment losses in its investments in joint ventures, partnerships and LLC's for the six months ended June 30, 2022 and the year ended December 31, 2021, respectively.

7. INVESTMENT INCOME

There has been no material change since December 31, 2021.

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2021. The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	06/30/2022			12/31/2021		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$2,247,824,231	$17,262,427	$17,262,427	$2,356,441,230	$98,979,414	$98,979,414
Liabilities	$236,000,000	$1,795,947	$1,795,947	$229,200,000	$20,565,426	$20,565,426
Swaps:						
Assets	40,564,259,514	3,799,678,730	3,897,177,061	37,669,882,368	3,549,211,307	4,115,115,450
Liabilities	21,039,733,474	1,418,627,633	1,547,221,753	26,109,910,280	1,673,524,935	1,640,825,030
Forwards:						
Assets	3,510,738,401	86,392,497	159,630,719	3,193,063,005	56,214,036	86,658,112
Liabilities	3,227,992,248	149,082,613	210,069,826	2,996,820,907	35,488,371	105,510,642
Futures:						
Assets	4,021,758,067	5,030,900	69,558,365	4,662,600,000	4,624,900	57,797,164
Liabilities	836,335,950	0	6,260,180	1,259,002,102	0	3,222,986
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	31	31	0	1	1
Totals:						
Assets	$50,344,580,213	$3,908,364,554	$4,143,628,572	$47,881,986,603	$3,709,029,657	$4,358,550,140
Liabilities	$25,340,061,672	$1,569,506,224	$1,765,347,737	$30,594,933,289	$1,729,578,733	$1,770,124,085

* Non-performance risk ("NPR") is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, "Fair Value Measurements," ("SSAP No. 100"), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company's net asset affiliated derivative position as a result of NPR consideration as of June 30, 2022 and December 31, 2021 was $31 and $1, respectively.

NOTES TO FINANCIAL STATEMENTS

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of June 30, 2022:

Fiscal Year	Premium Payments Due
2022	$22,655,500
2023	0
2024	24,876,750
2025	0
Thereafter	0
Total Future Settled Premiums	$47,532,250

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	$55,225,750	$980,257	$56,206,007
Current Year	$47,532,250	($34,403,712)	$13,128,538

9. INCOME TAXES

In accordance with Statement of Statutory Accounting Principles No. 101, Income Taxes, the Company calculates income taxes incurred for interim periods using an estimated annual effective tax rate. Estimated annual effective tax rates utilized for interim periods are, of necessity, based on projections and are therefore subject to subsequent refinement or revision. The Company determines separate annual effective tax rates to calculate federal and foreign income taxes incurred, capital gains taxes, change in net deferred taxes, and change in non-admitted taxes. There were no significant changes in the composition of total incurred income tax expense and net admitted deferred tax asset since December 31, 2021.

The Company's six months results include a tax impact from the sale of its subsidiaries PRIAC and Mullin TBG Insurance Agency Services, LLC . The tax impact resulted in a $246 million federal income tax benefit recorded on line 32, Income tax expense (benefit), and in capital gains tax expense of $120 million recorded on line 34, Capital Gains Tax, as well as a decrease in non-admitted deferred tax asset by $66 million, recorded through line 41, Change in Non Admitted Deferred Tax Assets.

Due to the understatement of benefits on certain retirement contacts assumed from the Company's affiliate, The Prudential Life Insurance Company, LTD, $9.8 million decrease in net admitted deferred tax asset was recorded through line 40, Change in Deferred Income tax, in 2022. Please refer to Note 2 for additional information.

Due to the understatement of assumed reinsurance on Modified Guaranteed Life Insurance contracts, $4.2 million of federal income tax expense was recorded to surplus through line 53, Retained Earnings – Cumulative Effect of Accounting Change Tax Effect, in 2022. Please refer to Note 2 for additional information.

Due to the costs associated with the sale of FLIAC being reclassified from the Company to Prudential Annuities, Inc., $2.5 million decrease in net deferred tax asset was recorded through line 40, Change in Deferred Income tax, and $1 million increase in non-admitted deferred tax asset was recorded through line 41, Change in Non Admitted Deferred Tax Assets, in 2022. Please refer to Note 2 for additional information.

Due to a correction of a prior year reinsurance recoverable, $5.5 million of federal income tax expense was recorded to surplus through line 53, Retained Earnings – Cumulative Effect of Accounting Change Tax Effect, in 2022. Please refer to Note 2 for additional information.

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

10A. There has been no material change since December 31, 2021.

10B. The Company had the following transactions with affiliates:

In the second quarter of 2022, the Company recorded a reduction to paid in capital of $500,000,000 for the elimination of a K-note. The Company, in turn, reduced its holdings in PRIAC through common stock.

As of June 30, 2022, the Company received dividends of $38,485,140 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

In the second quarter of 2022, the Company received a capital contribution of $19,171,371 from its parent, PFI.

In the second quarter of 2022, the Company paid a $3,194,415 capital contribution to its insurance subsidiary, Pruco Life Insurance Company ("Pruco Life"), in the form of invested assets.

Please refer to Note 21C for information related to the transfer of assets and liabilities from an affiliate effective February 1, 2022 as a result of the Novation of certain Excluded Business contracts.

In the first quarter of 2022, the Company received a $17,082,836 capital contribution from its parent, Prudential Financial, Inc. ("PFI"), in the form of state tax credits. The Company, in turn, contributed $7,082,836 of state tax credits to its insurance subsidiary, Pruco Life.

In the first quarter of 2022, the Company received a $150,000,000 dividend from its insurance subsidiary, PRIAC.

NOTES TO FINANCIAL STATEMENTS

There were no other material transactions with affiliates as of June 30, 2022.

In the fourth quarter of 2021, the Company received a $450,747,519 capital contribution from its parent, PFI, in the form of cash and invested assets. The Company, in turn, contributed $450,747,519 of cash and invested assets to its insurance subsidiary, Pruco Life.

In the fourth quarter of 2021, the Company purchased fixed maturity securities from affiliates for $264,554,587, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased mortgages from affiliates for $184,525,228, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased equity securities from affiliates for $10,000,000, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased other invested assets from affiliates for $7,735,767, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased derivatives from affiliates for $5,391,484, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company transferred fixed maturity securities to affiliates for $114,172,985, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company sold mortgages to affiliates for $74,206,620, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company received a $5,609,277 dividend from its insurance subsidiary, PLIC.

In the third quarter of 2021, the Company received a $3,813,369,493 capital contribution from its parent, PFI, in the form of cash and invested assets. The Company, in turn, contributed $3,813,369,493 of cash and invested assets to its insurance subsidiary, Pruco Life.

In the third quarter of 2021, the Company sold fixed maturity securities to affiliates for $3,353,768,893, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold mortgages to affiliates for $1,967,859,526, the fair value on the date of the transfer.

In the third quarter of 2021, the Company transferred other invested assets to an affiliate for $99,315,991, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold derivative securities to affiliates for $37,482,713, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold equity securities to an affiliate for $3,520,100, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased fixed maturity securities from affiliates for $3,118,652,946, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased mortgages from affiliates for $1,784,873,648, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased fixed maturity securities from affiliates for $85,820,556, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased other invested assets from an affiliate for $60,179,348, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased derivative securities from affiliates for $7,646,299, the fair value on the date of the transfer.

In the third quarter of 2021, the Company received a $14,113,264 dividend from its insurance subsidiary, PLIC.

In the second quarter of 2021, the Company purchased derivative securities from an affiliate for $3,438,000, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased equity securities from an affiliate for $3,050,578, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased fixed maturity securities from an affiliate for $4,792,420, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased fixed maturity securities from an affiliate for $71,895,846, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $203,181,715, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $77,221,407, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $65,889,264, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold mortgages to an affiliate for $176,904,412, the fair value on the date of the transfer.

In the second quarter of 2021, the Company received a $955,771 dividend from its insurance subsidiary, PLIC.

In the first quarter of 2021, the Company purchased mortgages from an affiliate for $112,408,378, the fair value on the date of the transfer.

In the first quarter of 2021, the Company sold fixed maturity securities to an affiliate for $142,422,601, the fair value on the date of the transfer.

In the first quarter of 2021, the Company received a $14,187,045 dividend from its insurance subsidiary, PLIC.

In the first quarter of 2021, the Company received a $14,900,000 capital contribution from its parent, PFI, in the form of state tax credits. The Company, in turn, contributed $5,900,000 of state tax credits to its insurance subsidiary, Pruco Life.

In February, 2021, the Company recorded a $100,000,000 payable as of December 31, 2020, for a capital contribution to its insurance subsidiary, Pruco Life. The capital contribution was received by Pruco Life prior to March 1, 2021.

10C. There has been no material change since December 31, 2021.

10D. At June 30, 2022, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $269,776,662, and a "Payable to parents, subsidiaries and affiliates" of $147,975,250. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

10E. The Company has entered into service agreements with various affiliates. Under these agreements, the Company furnishes services of officers and employees and provides supplies, use of equipment, office space, and makes payment to third parties for general expenses, state and local taxes. The agreements obligate the affiliates to reimburse the Company for the approximate cost of providing such services. The affiliates also furnish similar services to the Company in connection with such agreements.

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company’s products. Commission expenses for June 30, 2022 and June 30, 2021 were $5,085,835 and $1,698,940, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC (“PGIM Investments”) whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $17,355,791 and $3,672,970 for June 30, 2022 and June 30, 2021, respectively.

10F. There has been no material change since December 31, 2021.

10G. There has been no material change since December 31, 2021.

10H. There has been no material change since December 31, 2021.

10I. There has been no material change since December 31, 2021.

10J. There has been no material change since December 31, 2021.

10K. There has been no material change since December 31, 2021.

10L. There has been no material change since December 31, 2021.

10M. There has been no material change since December 31, 2021.

10N. There has been no material change since December 31, 2021.

10O. There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

11A. There has been no material change since December 31, 2021.

11B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY"). Membership allows the Company access to the FHLBNY's financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of the Company. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Borrowings by the Company from the FHLBNY are limited to a term of 10 years. The FHLBNY may further restrict the term of borrowings by the Company due to changes in an internal FHLBNY credit rating of the Company that is based on financial strength ratings and RBC ratio. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of June 30, 2022, the 5% limitation equates to a maximum amount of pledged assets of $8,149,943,136 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $7,340,142,423 of which $1,047,125,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of June 30, 2022, the Company had pledged assets with a fair value of $1,226,249,555 supporting aggregate outstanding collateralized funding agreements. As of June 30, 2022, outstanding funding agreements, totaling $1,047,125,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to the Company but not pledged amounted to $2,290,683,633 as of June 30, 2022.

(2) FHLB Capital Stock

a. Aggregate Totals

06/30/2022

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$30,828,000	30,828,000	0
Activity Stock	$47,120,700	47,120,700	0
Excess Stock	$0	0	0
Aggregate Total	$77,948,700	$77,948,700	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$7,340,142,423	XXX	XXX

12/31/2021

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$33,384,200	33,384,200	0
Activity Stock	$47,120,700	47,120,700	0
Excess Stock	$0	0	0
Aggregate Total	$80,504,900	$80,504,900	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,859,328,362	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not 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
Class A	$0	$0	$0	$0	$0	$0
Class B	$30,828,000	$0	$30,828,000	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2022

1. Total General and Separate Accounts as of 06/30/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,226,249,555	$1,248,720,301	$1,047,125,000

2. General Account as of 06/30/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,226,249,555	$1,248,720,301	$1,047,125,000

3. Separate Accounts as of 06/30/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$0	$0	$0

4. Total General and Separate Accounts as of 12/31/2021

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,208,812,986	$1,153,684,880	$1,047,125,000

b. Maximum Amount Pledged during period ended June 30, 2022

1. Total General and Separate Accounts as of 06/30/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,226,249,555	$1,248,720,301	$1,047,125,000

2. General Account as of 06/30/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,226,249,555	$1,248,720,301	$1,047,125,000

3. Separate Accounts as of 06/30/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$0	$0	$0

4. Total General and Separate Accounts as of 12/31/2021

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$2,179,340,079	$2,046,310,945	$1,782,125,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of June 30, 2022

06/30/2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$1,047,125,000	1,047,125,000	0	1,050,204,566
Other	$0	0	0	XXX
Aggregate Total	$1,047,125,000	$1,047,125,000	$0	$1,050,204,566

12/31/2021

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$1,047,125,000	1,047,125,000	0	1,050,204,566
Other	$0	0	0	XXX
Aggregate Total	$1,047,125,000	$1,047,125,000	$0	$1,050,204,566

b. Maximum Amount during period ended June 30, 2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$1,047,125,000	1,047,125,000	0
Other	$0	0	0
Aggregate Total	$1,047,125,000	$1,047,125,000	$0

c. FHLB - Prepayment Obligations as of June 30, 2022

	Does the Company have prepayment obligations under the following arrangements (y/n)
Debt	N
Funding Agreements	N
Other	N

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

A. The Company has funded and non-funded non-contributory defined benefit pension plans (“Pension Benefits”), which cover substantially all of its employees. For some employees, benefits are based on final average earnings and length of service (the "traditional formula"), while benefits for other employees are based on an account balance that takes into consideration age, length of service and earnings during their career (the "cash balance formula").

The Company provides certain health care and life insurance benefits for its retired employees, their beneficiaries and covered dependents (“Other Postretirement Benefits”). The health care plan is contributory; the life insurance plan is non-contributory. Substantially all of the Company’s U.S. employees may become eligible to receive certain other postretirement benefits if they retire after age 55 with at least 10 years of service or under certain circumstances after age 50 with at least 20 years of continuous service.

(1) - (3) There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(4) Net periodic benefit cost included in "Other expenses" in the Company's Statements of Operations and Changes in Capital and Surplus as of June 30, 2022 and December 31, 2021 includes the following components:

Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		06/30/2022	12/31/2021	06/30/2022	12/31/2021	06/30/2022	12/31/2021
a.	Service cost	$112,565,830	$252,914,056	$4,991,353	$23,522,523	$21,356,000	$43,118,000
b.	Interest cost	$198,076,362	$339,323,145	$25,797,608	$46,604,293	$460,000	$578,000
c.	Expected return on plan assets	($434,034,500)	($804,354,070)	($50,664,405)	($99,596,400)	$2,265,000	$373,829
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$84,139,005	$301,446,839	$4,056,072	$18,698,715	($2,570,000)	$581,000
f.	Prior service cost or credit	$2,778,859	$5,826,129	($3,872,856)	$15,721,371	$0	$0
g.	Gain or loss recognized due to a settlement or curtailment	$10,615,526	$912,826	($1,604,240)	$6,867	$0	$0
h.	Total net periodic benefit cost	($25,858,918)	$96,068,925	($21,296,468)	$4,957,369	$21,511,000	$44,650,829

A. (5) - (18) There has been no material change since December 31, 2021.

B. There has been no material change since December 31, 2021.

C. There has been no material change since December 31, 2021.

D. There has been no material change since December 31, 2021.

E. There has been no material change since December 31, 2021.

F. There has been no material change since December 31, 2021.

G. There has been no material change since December 31, 2021.

H. There has been no material change since December 31, 2021.

I. There has been no material change since December 31, 2021.

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

13A. There has been no material change since December 31, 2021.

13B. There has been no material change since December 31, 2021.

13C. New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2021, the Company's statutory surplus was $19,122,935,827. For the year-ended, December 31, 2021, the Company's net gain from operations was $963,490,412. See Note 13(D) for dividends that were paid during the periods ending June 30, 2022 and December 31, 2021.

13D. In April 2022, the Company paid a dividend of $2,400,000,000 to its parent, PFI, of which $1,711,706,417 was an extraordinary dividend and $688,293,583 was an ordinary dividend. The dividend was recorded as dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

In March 2022, the Company paid an ordinary dividend of $139,634,192 to its parent, PFI. The dividend was recorded as dividend to stockholders.

In December 2021, the Company paid an ordinary dividend of $1,100,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

13E. There has been no material change since December 31, 2021.

13F. There has been no material change since December 31, 2021.

13G. There has been no material change since December 31, 2021.

13H. There has been no material change since December 31, 2021.

13I. There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $2,422,095,274 and $3,930,722,748 as of June 30, 2022 and December 31, 2021, respectively.

13K. There has been no material change since December 31, 2021.

13L/M. There has been no material change since December 31, 2021.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

(1)/(2) In accordance with SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R"), the following provides detailed information regarding each of the Company's guarantee agreements, including the nature of the guarantee, the ultimate impact to the financial statements, the current status of the payment or performance risk, the maximum potential of future payments that could be required, the current carrying value of the liability, and the nature of any recourse provisions. In addition, the table following the descriptions summarizes key information about each guarantee.

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of June 30, 2022 and December 31, 2021, the tangible net worth of Pru Funding was $37,966,868 and $34,553,601, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from the Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $620,000 as of June 30, 2022. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of June 30, 2022 and December 31, 2021, the net capital of Pruco Securities was $116,824,112 and $126,398,208, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

4) Prudential Assigned Settlement Services Corporation ("PASS Corp"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements. The Company guarantees the payment obligations of PASS Corp owing to claimants under these assignment agreements. PASS Corp purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PASS Corp's assignment agreements in its own reserves. There are no current remaining policyholder obligations held by PASS Corp related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

5) Prudential Structured Settlement Company ("PSSC"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements or by assuming obligations under previously executed assignment agreements. The Company guarantees the payment obligations of PSSC owing to claimants under these assignment agreements. PSSC purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PSSC's assignment agreements in its own reserves. There are no current remaining obligations held by PSSC related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

6) E. 22nd Street SSGA Venture LLC is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Prudential Annuities Life Assurance Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The Company's maximum potential exposure under this guarantee is $225,000,000. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 5, 2025.

7) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of June 30, 2022.

8) Metro Retail is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, CITIZENS, N. A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 20, 2024.

9) Thurloe Commercial Guernsey Limited is a real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Aareal Bank AG. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 24, 2023.

NOTES TO FINANCIAL STATEMENTS

10) The Company is the sole member of GA 1600 Commons LLC. GA 1600 Commons LLC has issued a guarantee in relation to the acquisition of 1600 Commons, a real estate investment directly owned by GA 1600 Commons LLC. The guarantee is issued to the senior mortgage lender, New York Life Insurance Company. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the terms of the mortgage, which has a debt maturity of July 10, 2027.

11) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $1,852,176,696 as of June 30, 2022, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

12) The Company has entered into a joint venture agreement relating to Gibraltar BSN Holdings SDN BHD (the “JV”) with its joint venture partner setting out their respective rights and obligations with respect to the JV. Pursuant to the joint venture agreement, the Company and its joint venture partner have agreed to contribute additional capital to the JV, based on their respective ownership percentages in the JV, if determined by the JV’s Board of Directors to be necessary to (i) fund payments under the agreement pursuant to which the JV acquired an insurance operating subsidiary, (ii) comply with applicable law concerning minimum capital, solvency or similar requirements, or (iii) execute the business plan or capital plan of the JV or for any other reasonable business purpose, provided that until approximately year end 2023 such contributions under this clause (iii) are limited to each party’s pro-rata share of 188.4 million Malaysian Ringgit. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

13) The Company has entered into a joint venture agreement relating to Pramerica Fosun Life Insurance Co., Ltd. (the “JV”) with its joint venture partner setting out their respective rights and obligations with respect to the JV. Pursuant to the joint venture agreement, the Company and its joint venture partner have agreed to contribute additional capital to the JV, based on their respective ownership percentages in the JV, if (i) the JV’s solvency margin ratio falls below the minimum ratio required by applicable law or regulation (or additional capital is otherwise required to comply with applicable laws or regulatory requirements) or a higher ratio is agreed upon by the parties or (ii) an increase in the JV’s capital is unanimously agreed upon by the Board of Directors of the JV. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$620,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2015 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	$225,000,000	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
8	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
10	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
11	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$1,852,176,696	No payments required since inception.
12	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
13	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

(a) Liability recognition not required for guarantees made on behalf of wholly owned insurance or non-insurance subsidiaries.
(b) No limitation on the maximum potential future payments under guarantee.
(c) No current remaining obligations are held by the supported entity related to assignment agreements.
(d) The separate account is not a separate legal entity from the Company.

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the company could be required to make as of June 30, 2022	$3,077,796,696
b.	Current liability recognized in financial statements as of June 30, 2022:	
	Noncontingent liabilities	$0
	Contingent Liabilities	$0
c.	Financial Statement impact as of June 30, 2022 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$3,077,796,696
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$3,077,796,696

14B. Assessments

There has been no material change since December 31, 2021.

14C. Gain Contingencies

There has been no material change since December 31, 2021.

14D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

There has been no material change since December 31, 2021.

14E. Joint and Several Liability

There has been no material change since December 31, 2021.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2021.

(2) Other Contingencies

The Company is subject to legal and regulatory actions in the ordinary course of its businesses. Pending legal and regulatory actions include proceedings specific to it and proceedings generally applicable to business practices in the industries in which it operates, including in both cases businesses that have either been divested or placed in wind-down status. The Company is subject to class action lawsuits and individual lawsuits involving a variety of issues, including sales practices, underwriting practices, claims payment and procedures, additional premium charges for premiums paid on a periodic basis, denial or delay of benefits, return of premiums or excessive premium charges and breaching fiduciary duties to customers.

The Company is also subject to litigation arising out of its general business activities, such as its investments, contracts, leases and labor and employment relationships, including claims of discrimination and harassment, and could be exposed to claims or litigation concerning certain business or process patents. Regulatory authorities from time to time make inquiries and conduct investigations and examinations relating particularly to the Company and its businesses and products. In addition, the Company, along with other participants in the businesses in which it engages, may be subject from time to time to investigations, examinations and inquiries, in some cases industry-wide, concerning issues or matters upon which such regulators have determined to focus. In some of the Company’s pending legal and regulatory actions, parties are seeking large and/or indeterminate amounts, including punitive or exemplary damages. The outcome of litigation or a regulatory matter, and the amount or range of potential loss at any particular time, is often inherently uncertain.

See the Company's Annual Statement for 2021 for a description of specific legal and regulatory matters. There have been no material changes to the matters described therein.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At June 30, 2022, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At June 30, 2022, the minimum aggregate rental commitments are as follows

1. 2022	$34,287,725
2. 2023	$56,117,352
3. 2024	$49,512,175
4. 2025	$40,072,877
5. 2026	$15,896,297
6. Total	$195,886,426

15B. Lessor Leases

(1) Future minimum lease payment receivables under noncancelable leasing arrangements as of the end of current period are as follows:

1. 2022	$662,581
2. 2023	$1,349,989
3. 2024	$966,932
4. 2025	$245,632
5. 2026	$0
6. Total	$3,225,134

Year-to-date rental expense, net of sub-lease income, incurred through June 30, 2022 and December 31, 2021 was $30,132,233 and $64,218,386, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of June 30, 2022.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of June 30, 2022 and December 31, 2021, these commitments were $5,662,051,341 and $5,233,897,151, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $2,266,342,177 and $1,934,642,177 at June 30, 2022 and December 31, 2021, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of June 30, 2022 and December 31, 2021 financial guarantees issued by the Company were $84,082,561,777 and $81,984,041,151 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At June 30, 2022 and December 31, 2021, such contracts in force carried a total guaranteed value of $84,081,961,577 and $81,984,041,151, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $80,474,250,000 and $83,609,393,341 at June 30, 2022 and December 31, 2021, respectively. The remaining $600,200 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

NOTES TO FINANCIAL STATEMENTS

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

17A. Transfers of Receivables Reported as Sales

There has been no material change since December 31, 2021.

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $5,233,301,426 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $5,077,839,297. A liability to return capital received of $5,233,301,426 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,830,908,793 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,770,883,793. A liability to return capital received of $2,832,649,819 is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $11,477,635 were received for unaffiliated lending.

Securities Lending policies and procedure for the Separate Account are not materially different from the General Account policies and procedures.

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of June 30, 2022.

(4) As of June 30, 2022, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $5,233,301,426 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $5,077,839,297. A liability to return capital received of $5,233,301,426 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of June 30, 2022.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of June 30, 2022.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. The details of securities below with NAIC designation of 3 or below or unrated, sold during the six months ended June 30, 2022 and reacquired within 30 days of the sale date are:

Description	NAIC Designation (1)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
156504AL6	3.CE	1	$734,947	$718,430	$1,264
410345AL6	3.CE	1	$4,102,892	$3,818,005	($222,671)
92840VAF9	3.BE	1	$1,027,251	$972,026	($32,046)
Totals		**3**	**$5,865,090**	**$5,508,461**	**($253,453)**

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

18A. There has been no material change since December 31, 2021.

18B. There has been no material change since December 31, 2021.

18C. There has been no material change since December 31, 2021.

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

As of June 30, 2022, there were direct premiums of $75,638,176 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

Fair Value Measurement - Fair value represents the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative fair value guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

Level 1 - Fair value is based on unadjusted quoted prices in active markets that are accessible to the Company for identical assets or liabilities. The Company's Level 1 assets and liabilities primarily include certain cash equivalents and short-term investments, common stocks and derivative contracts that trade on an active exchange market.

Level 2 - Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Level 2 inputs include quoted market prices in active markets for similar assets and liabilities, quoted market prices in markets that are not active for identical or similar assets or liabilities, and other market observable inputs. The Company's Level 2 assets and liabilities include: bonds (corporate public and private bonds, most government securities, certain asset-backed and mortgage-backed securities, etc.), certain common stock securities (mutual funds, which do not trade in active markets because they are not publicly available), short-term investments and certain cash equivalents (primarily commercial paper), and certain over-the-counter ("OTC") derivatives.

Level 3 - Fair value is based on at least one significant unobservable input for the asset or liability. The assets and liabilities in this category may require significant judgment or estimation in determining the fair value. The Company's Level 3 assets and liabilities primarily include: certain private bonds and common stock securities, certain manually priced public common stock and bonds, certain commercial mortgage loans and certain highly structured OTC derivative contracts.

Bonds carried at the lower of amortized cost or market value - The fair values of the Company's public bonds are generally based on prices obtained from independent pricing services. Prices for each bond are generally sourced from multiple pricing vendors, and a vendor hierarchy is maintained by asset type based on historical pricing experience and vendor expertise. The Company ultimately uses the price from the pricing service highest in the vendor hierarchy based on the respective asset type. The pricing hierarchy is updated for new financial products and recent pricing experience with various vendors. Consistent with the fair value hierarchy described above, securities with validated quotes from pricing services are generally reflected within Level 2, as they are primarily based on observable pricing for similar assets and/or other market observable inputs. Typical inputs used by these pricing services include but are not limited to, reported trades, benchmark yields, issuer spreads, bids, offers, and/or estimated cash flow, prepayment speeds and default rates. If the pricing information received from third-party pricing services is deemed not reflective of market activity or other inputs observable in the market, the Company may challenge the price through a formal process with the pricing service or classify the securities as Level 3. If the pricing service updates the price to be more consistent with the presented market observations, the security remains within Level 2.

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of June 30, 2022 and December 31, 2021, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

The Company conducts several specific price monitoring activities. Daily analyses identify price changes over pre-determined thresholds defined at the financial instrument level. Various pricing integrity reports are reviewed on a daily and monthly basis to determine if pricing is reflective of market activity or if it would warrant any adjustments. Other procedures performed include, but are not limited to, reviews of third-party pricing services methodologies, reviews of pricing trends and back testing.

The fair values of private bonds, which are primarily originated by internal private asset managers, are primarily determined using discounted cash flow models. These models primarily use observable inputs that include Treasury or similar base rates plus estimated credit spreads to value each security. The credit spreads are obtained through a survey of private market intermediaries who are active in both primary and secondary transactions, and consider, among other factors, the credit quality and the reduced liquidity associated with private placements. Internal adjustments are made to reflect variation in observed sector spreads. Since most private placements are valued using standard market observable inputs and inputs derived from, or corroborated by, market observable data including, but not limited to observed prices and spreads for similar publicly traded issues, they have been reflected within Level 2. For certain private fixed maturities, the discounted cash flow model may incorporate significant unobservable inputs, which reflect the Company's own assumptions about the inputs that market participants would use in pricing the asset. To the extent management determines that such unobservable inputs are significant to the price of a security, a Level 3 classification is made.

Cash Equivalents and Short-Term Investments - Cash equivalents and short-term investments include money market instruments, commercial paper and other highly liquid debt instruments. Certain money market instruments are valued using unadjusted quoted prices in active markets that are accessible for identical assets and are classified as Level 1. The remaining instruments in this category are generally fair valued based on market observable inputs and these investments have primarily been classified within Level 2.

Preferred Stocks carried at the lower of amortized cost or market value - Preferred stocks consist principally of publicly traded and privately traded preferred stock. The fair values of most publicly traded preferred stock securities are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded preferred stock securities are determined using valuation and discounted cash flow models that require a substantial level of judgment. In determining the fair value of certain privately traded preferred stock the discounted cash flow model may also use unobservable inputs, which reflect the Company's assumptions about the inputs market participants would use in pricing the asset. Most privately traded preferred stock securities are classified within Level 3. Fair values of perpetual preferred stock based on observable market inputs are classified within Level 2. However, when prices from independent pricing services are based on indicative broker quotes as the directly observable market inputs become unavailable, the fair value of perpetual preferred stock is classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Common Stocks carried at market value -Common stocks consist principally of investments in common stocks of publicly traded companies, privately traded securities, as well as common stock mutual fund shares. The fair values of most publicly traded common stocks are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded equity securities are determined using discounted cash flow, earnings multiple and other valuation models that require a substantial level of judgment around inputs and therefore are classified within Level 3. The fair values of common stock mutual fund shares that transact regularly (but do not trade in active markets because they are not publicly available) are based on transaction prices of identical fund shares. The fair values of common stocks are based on prices obtained from independent pricing services. These prices are then validated for reasonableness against recently traded market prices. Accordingly, these securities are generally classified within Level 2 in the fair value hierarchy.

Derivative Instruments - Derivatives are recorded at fair value either as assets, within “Derivatives,” or as liabilities, within “Miscellaneous liabilities: Derivatives.” The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns, non-performance risk (“NPR”), liquidity and other factors. For derivative positions included within Level 3 of the fair value hierarchy, liquidity valuation adjustments are made to reflect the cost of exiting significant risk positions, and consider the bid-ask spread, maturity, complexity, and other specific attributes of the underlying derivative position.

The Company’s exchange-traded futures may include Treasury futures and equity futures. Exchange-traded futures and options are valued using quoted prices in active markets and are classified within Level 1 in the fair value hierarchy.

The majority of the Company’s derivative positions are traded in the OTC derivative market and are classified within Level 2 in the fair value hierarchy. OTC derivatives classified within Level 2 are valued using models that utilize actively quoted or observable market input from external market data providers, third-party pricing vendors and/or recent trading activity. The Company’s policy is to use mid-market pricing in determining its best estimate of fair value. The fair values of most OTC derivatives, including interest rate and cross-currency swaps, currency forward contracts, credit default swaps, and “to be announced” (“TBA”) forward contracts on highly rated mortgage-backed securities issued by U.S. government sponsored entities are determined using discounted cash flow models. The fair values of European style option contracts are determined using Black-Scholes option pricing models. These models’ key inputs include the contractual terms of the respective contract, along with significant observable inputs, including interest rates, currency rates, credit spreads, equity prices, index dividend yields, NPR, volatility and other factors.

The Company’s cleared interest rate swaps and credit derivatives linked to an index are valued using models that utilize actively quoted or observable market inputs, including the secured overnight financing rate ("SOFR"), obtained from external market data providers, third-party pricing vendors and/or recent trading activity. These derivatives are classified as Level 2 in the fair value hierarchy.

The majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over London Interbank Offered Rates (“LIBOR”) into the discount rate used in determining the fair value of OTC derivative assets and liabilities after taking into account of collateral.

Derivatives classified as Level 3 include structured products. These derivatives are valued based upon models, such as Monte Carlo simulation models and other techniques that utilize significant unobservable inputs. Level 3 methodologies are validated through periodic comparison of the Company’s fair values to external broker-dealer values.

Separate Account Assets at fair value -Separate account assets primarily include bonds, treasuries, common stock and mutual funds for which values are determined consistent with similar instruments described above under “Bonds carried at the lower of amortized cost or market value” and “Common Stocks carried at market value.”

Effective January 1, 2018, the Company adopted changes to SSAP No. 100, Fair Value (“SSAP 100”), to allow NAV per share as a practical expedient to fair value either when specifically named in an SSAP or when specific conditions exist. This adoption removes the requirement to categorize within the fair value hierarchy all investments measured at net asset value per share (or its equivalent) as a practical expedient. As a result of the adoption of this guidance, certain separate account assets are no longer classified in the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of June 30, 2022:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at fair value					
Bonds:					
U.S. Governments	0	0	0	0	0
Industrial and Misc	62,568,500	0	5,136,889	0	67,705,389
Total Bonds	$62,568,500	$0	$5,136,889	$0	$67,705,389
Cash, Cash Equivalents, Short-Term Investments					
Industrial and Misc	0	296,245,085	0	0	296,245,085
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$296,245,085	$0	$0	$296,245,085
Preferred Stock:					
Industrial and Misc	0	0	117,790,776	0	117,790,776
Total Preferred Stocks	$0	$0	$117,790,776	$0	$117,790,776
Common Stock:					
Industrial and Misc	4,128,928	81,557,314	160,061,994	0	245,748,236
Total Common Stocks	$4,128,928	$81,557,314	$160,061,994	$0	$245,748,236
Derivative assets:					
Currency swaps	0	384,743,208	0	0	384,743,208
Interest rate swaps	0	2,047,391,693	0	0	2,047,391,693
Total return swaps	0	89,828,990	0	0	89,828,990
Options	0	17,262,427	0	0	17,262,427
Credit default swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency forwards	0	86,345,303	0	0	86,345,303
Total Derivative assets	$0	$2,625,571,621	$0	$0	$2,625,571,621
Separate account assets (b)	$9,823,305,498	$61,281,406,104	$1,054,184,601	$26,750,373,972	$98,909,270,175
Total assets at fair value	$9,890,002,926	$64,284,780,124	$1,337,174,260	$26,750,373,972	$102,262,331,282
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	6,183,948	0	0	6,183,948
Interest rate swaps	0	1,369,951,490	0	0	1,369,951,490
Total return swaps	0	11,325,777	0	0	11,325,777
Options	0	1,795,947	0	0	1,795,947
Credit default swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency forwards	0	149,082,613	0	0	149,082,613
Prudential Global Funding Non-Performance Risk (a)	0	31	0	0	31
Total Derivative liabilities	$0	$1,538,339,806	$0	$0	$1,538,339,806
Total liabilities at fair value	$0	$1,538,339,806	$0	$0	$1,538,339,806

a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account assets classified as Level 3 consist primarily of real estate and real estate investment funds. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statements of Admitted Assets, Liabilities and Capital and Surplus.

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of June 30, 2022, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $31 decrease in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of June 30, 2022:

a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at June 30, 2022.

	Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 06/30/2022
a. Bonds:										
Industrial and Misc	$7,956,794	$7,433,214	$0	($6,046,430)	($236,542)	$11	$0	$ (27,303)	$ (3,942,855)	$5,136,889
Preferred Stock:										
Industrial and Misc	98,701,136	0	(4)	(633,468)	9,874,179	19,306,551	0	(9,457,618)	0	117,790,776
Common Stock:										
Industrial and Misc	194,042,987	0	0	(560,571)	(185,633)	143,882	0	(33,378,671)	0	160,061,994
Derivatives (net)	6,166,414	0	0	0	1,091,199	201	0	(7,257,814)	0	0
Separate accounts assets (a)	1,294,818,048	366,635	(46,708,052)	(3,578,941)	(179,199,373)	50,092,885	0	(28,600,890)	(33,005,711)	1,054,184,601
Total Assets	**$1,601,685,379**	**$7,799,849**	**($46,708,056)**	**($10,819,410)**	**($168,656,170)**	**$69,543,530**	**$0**	**($78,722,296)**	**($36,948,566)**	**$1,337,174,260**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statement of Admitted Assets, Liabilities, and Capital and Surplus.

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of June 30, 2022, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 16, 17, 32, and 35.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of June 30, 2022:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$84,548,201,872	$89,947,087,554	$160,604,472	$81,653,450,630	$2,734,146,770	$0	$0
Unaffiliated preferred Stock	182,126,959	176,266,706	0	45,560,531	136,566,428	0	0
Unaffiliated common Stock	245,748,236	245,748,236	4,128,928	81,557,306	160,062,002	0	0
Mortgage loans	18,676,174,792	19,705,441,880	0	0	18,676,174,792	0	0
Real Estate	527,367,925	375,171,859	0	0	527,367,925	0	0
Contract Loans	1,820,200,243	1,820,200,245	0	0	1,820,200,243	0	0
Cash, cash equivalents, and short-term investments	3,804,163,002	3,873,593,349	688,818,435	2,935,945,913	179,398,654	0	0
Derivative financial instruments	4,143,628,572	3,908,364,554	69,558,365	4,074,070,207	0	0	0
Other Invested Assets	93,437,620	85,371,800	0	67,345,860	26,091,760	0	0
Separate Accounts	$141,495,262,825	$144,677,106,691	$9,867,668,652	$94,789,319,172	$10,087,901,029	$26,750,373,972	$0
Liabilities:							
Deposit-Type Contracts	$15,592,445,962	$15,821,737,114	$0	$13,484,805,419	$2,107,640,543	$0	$0
Notes payable and other borrowings	65,189,364	65,189,364	0	65,189,364	0	0	0
Securities sold under agreement to repurchase	4,903,332,506	4,903,332,506	0	4,903,332,506	0	0	0
Cash collateral held for loaned securities	5,233,301,426	5,233,301,426	0	5,233,301,426	0	0	0
Derivative financial instruments	1,765,347,737	1,569,506,224	6,260,180	1,759,087,557	0	0	0
Separate account liabilities-investment contracts	$102,572,534,196	$102,648,286,482	$0	$28,864,881,343	$73,707,652,853	$0	$0

Bonds: Fixed Maturities (excluding NAIC 6 rated Bonds) - The fair values of public fixed maturity securities are generally based on prices from third-party pricing services, which are reviewed for reasonableness; however, for certain public fixed maturity securities and investments in private placement fixed maturity securities, this information is either not available or not reliable. For these public fixed maturity securities, the fair value is based on indicative broker quotes, if available, or determined using a discounted cash flow model or internally-developed models. For private fixed maturities, fair value is determined using a discounted cash flow model. In determining the fair value of certain fixed maturity securities, the discounted cash flow model may also use unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the security.

Mortgage Loans - The fair value of commercial mortgage loans is based upon the present value of the expected future cash flows discounted at the appropriate U.S. Treasury rate, plus an appropriate credit spread for loans of similar quality, average life and currency. The quality ratings for these loans, a primary determinant of the appropriate credit spread and a significant component of the pricing process, are based on internally-developed methodology. Certain commercial mortgage loans are valued incorporating other factors, including the terms of the loans, the relative strength of the underlying collateral, the principal exit strategies for the loans, prevailing interest rates and credit risk.

Contract Loans - The Company's valuation technique for contract loans is to discount cash flows at the current contract loan coupon rate. Contract loans are fully collateralized by the cash surrender value of underlying insurance policies. As a result, the carrying value of the contract loans approximates the fair value.

Cash, Cash Equivalents and Short-Term Investments - The Company believes that due to the short-term nature of certain assets, the carrying value approximates fair value. These assets include cash, cash equivalent instruments and certain short-term investments, which are recorded at amortized cost and are not securities.

Other Invested Assets - The estimated fair value of other invested assets is determined using the methodologies as described above for bonds, mortgage loans or short-term investments, including affiliated assets based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

Deposit-Type Contracts & Separate Account Liabilities - Only the portion of deposit-type contracts and separate account liabilities related to products that are investment contracts (those without mortality and morbidity risk) are reflected in the table above. For fixed deferred annuities, single premium endowments, payout annuities and other similar contracts without life contingencies, fair values are generally derived using discounted projected cash flows based on interest rates that are representative of the Company's financial strength ratings, and hence reflect the Company's own NPR. For guaranteed

NOTES TO FINANCIAL STATEMENTS

investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair values are generally derived using discounted projected cash flows based on interest rates being offered for similar contracts with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products, the fair value is the market value of the assets supporting the liabilities.

Notes Payable and Other Borrowing - The fair value of debt is generally determined by either prices obtained from independent pricing services, which are validated by the Company, or discounted cash flow models. Discounted cash flow models predominately use market observable inputs such as the borrowing rates currently available to the Company for debt and financial instruments with similar terms and remaining maturities. For commercial paper issuances and other debt with a maturity of less than 90 days, the carrying value approximates fair value.

Securities Sold Under Agreements to Repurchase - The Company receives collateral for selling securities under agreements to repurchase. Repurchase agreements are also generally short-term in nature, and therefore, the carrying amounts of these instruments approximate fair value.

Cash Collateral for Loaned Securities - Cash collateral for loaned securities represents the collateral received or paid in connection with loaning or borrowing securities, similar to the securities sold under agreement to repurchase above. Due to the short-term nature of these transactions, the carrying value approximates fair value.

Separate Account Liabilities-Investment Contracts - Only the portion of separate account liabilities related to products that are investments contracts are reflected in the table above. Separate account liabilities are recorded at the amount credited to the contractholder, which reflects the change in fair value of the corresponding separate account assets including contractholder deposits less withdrawals and fees; therefore, carrying value approximates fair value.

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of June 30, 2022.

E. Certain Separate Account investments are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy. Separate account assets using NAV as a practical expedient consist of joint venture and limited partnership interests in real estate, bond, hedge, insurance and other funds. All of these investments have individually varying investment strategies which also have a variety of redemption terms and conditions including certain fund interests that are restricted until maturity. The Company believes that using NAV as a practical expedient for these investments is a fair and close approximation of the investment's liquidation value.

21. OTHER ITEMS

21A. Extraordinary Items

There has been no material change since December 31, 2021.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2021.

21C. Other Disclosures and Unusual Items

Effective January 1, 2022, the Company reinsured a closed block of Variable Universal Life (VUL) business to Lotus Reinsurance Company Ltd. (Lotus Re), an affiliated Class E Bermuda insurance company. During the first quarter, PFI has repositioned Lotus Re from being a wholly owned subsidiary of Prudential Insurance to being a wholly owned subsidiary of Prudential International Insurance Holdings (PIIH). On the effective date of the reinsurance agreement, the Company ceded to Lotus Re approximately $2.2 billion in general account reserves under coinsurance and approximately $12.3 billion in separate account reserves under modified coinsurance (Modco). For the Modco component of the reinsurance agreement, the initial Modco transaction was reported on a net basis in the Company's financial statements.

On July 21, 2021, PFI entered into an agreement with Great-West pursuant to which PFI agreed to sell to Great-West its Full Service Retirement business written by the Company and its Connecticut subsidiary, PRIAC, primarily through a combination of (i) the sale of all outstanding equity interests of certain legal entities, including PRIAC; (ii) the ceding of certain insurance policies through reinsurance; and (iii) the sale, transfer and/ or novation of certain in-scope contracts and brokerage accounts. The transaction closed effective April 1, 2022, after receiving all regulatory approvals and satisfying all customary closing conditions. The Company recorded a gain on the transaction that is reflected in the second quarter 2022 financial statements.

The agreement pertains exclusively to the Full-Service business written by the Company and PRIAC and therefore excludes any contractual rights and obligations, assets, liabilities and surplus associated with any non-Full-Service business written by the Company and PRIAC (the "Excluded Business"). This population of Excluded Business primarily consists of the Company's and PRIAC's Institutional Investment Products which includes Longevity Risk Transfer ("LRT" business) products, Guaranteed Cost and Pripar contracts ("PRT" business) and certain separate accounts.

In order to exclude these assets from the sale of PRIAC, PRIAC novated to the Company, through assumption reinsurance, the rights and obligations, assets, liabilities and surplus associated with any Excluded Business prior to the close of the sale. The LRT Excluded Business was novated effective December 31, 2021. The impact of the novation on the Company was an increase in assets of $258.6M, an increase in liabilities of $257.3M and an increase in surplus of $1.3M. The PRT and separate account components of the Excluded Business novated effective December 31, 2021 subsequent to all necessary policyholder and regulator approvals .The impact that PRT and separate account novation had on the Company upon novation in 2022 is an increase in assets of $6,834.5M, an increase in liabilities of $6,769.1M and an increase in surplus of $65.4M

There have been no other material changes since December 31, 2021

NOTES TO FINANCIAL STATEMENTS

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2021.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2021.

21F. Sub-prime Mortgage Related Risk Exposure

(1) While there is no market standard definition, we define sub-prime mortgages as residential mortgages that are originated to weaker quality obligors as indicated by weaker credit scores, as well as mortgages with higher loan to value ratios, or limited documentation.

(2) The Company did not have direct exposure through investments in sub-prime mortgage loans.

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of June 30, 2022.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$58,580,566	$58,580,566	$107,747,761	$531,531
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$58,580,566	$58,580,566	$107,747,761	$531,531

The residential mortgage-backed securities in the table above are rated by nationally recognized rating agencies. In making our investment decisions, we assign internal ratings to our asset-backed securities based upon our dedicated asset-backed securities unit's independent evaluation of the underlying collateral and securitization structure.

(4) The Company did not have underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

21G. Retained Assets

There has been no material change since December 31, 2021.

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2021.

21I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) The Company is owner and beneficiary of variable life insurance policies which it holds through subsidiaries that are recorded under the equity method of accounting.

(2) The composition of the investments that underlie the cash surrender value are as follows as of June 30, 2022:

	Aggregate Cash Surrender Value	Percentage
Bonds	$2,040,456,402	57.45 %
Stocks	$1,100,650,109	30.98 %
Mortgage Loans	$0	0.00 %
Real Estate	$0	0.00 %
Cash and Short-Term Investments	$360,743,104	10.15 %
Derivatives	$1,578,442	0.04 %
Other Invested Assets	$48,953,255	1.38 %

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through August 12, 2022 for the statutory statement issued August 15, 2022.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

NOTES TO FINANCIAL STATEMENTS

Subsequent events have been considered through August 12, 2022 for the statutory statement issued August 15, 2022.

There were no subsequent events to report.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

There has been no material change since December 31, 2021.

Section 2 - Ceded Reinsurance Report - Part A

There has been no material change since December 31, 2021.

Section 3 - Ceded Reinsurance Report - Part B

(A) 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.

Please use the December 31, 2021 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

(B) Have any new agreements been executed or existing agreements amended since January 1, 2022 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

$8,439,992,844

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2021.

23C. Commutation of Reinsurance

There has been no material change since December 31, 2021.

23D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

There has been no material change since December 31, 2021.

23E/F. Variable Annuity Contracts with An Affiliated Captive Reinsurer

There has been no material change since December 31, 2021.

23G. Ceding Entities That Utilize Captive Reinsurers To Assume Reserves Subject to the XXX/AXXX Captive Framework

There has been no material change since December 31, 2021.

23H. Reinsurance Credit

There has been no material change since December 31, 2021.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. There has been no material change since December 31, 2021.

24B. There has been no material change since December 31, 2021.

24C. The amount of group life net premiums written by the Company for the period ended June 30, 2022 that are subject to retrospective rating features was $618,099,268. This represented 77% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended June 30, 2022 that are subject to retrospective rating features was $33,585,278. This represented 4% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

24E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended June 30, 2022.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Please see Note 36 in the Company's Annual Statement for 2021.

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2021.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2021.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2021.

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2021.

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2021.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

(6) The Company had no change in life or annuity reserves due to a change in valuation basis as of June 30, 2022.

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$90,200,441	$0	$0	$90,200,441	1.0 %
	b. At book value less current surrender charge of 5% or more	88,747,649	0	0	88,747,649	1.0 %
	c. At fair value	0	0	1,554,108,443	1,554,108,443	17.1 %
	d. Total with market value adjustment or at fair value (total of a through c)	178,948,090	0	1,554,108,443	1,733,056,533	19.1 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,233,625,517	0	0	2,233,625,517	24.6 %
(2)	Not subject to discretionary withdrawal	5,114,489,038	0	213,923	5,114,702,961	56.3 %
(3)	Total (gross: direct + assumed)	7,527,062,645	0	1,554,322,366	9,081,385,011	100.0 %
(4)	Reinsurance ceded	637,580	0	0	637,580	
(5)	Total (net) (3) - (4)	$ 7,526,425,065	$ 0	$ 1,554,322,366	$ 9,080,747,431	
(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:	$10,707,654	$0	$0	$10,707,654	

B. GROUP ANNUITIES

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$7,168,075,821	$1,495,773,130	$0	$8,663,848,951	6.8 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	0	1,180,972,915	35,164,612,475	36,345,585,390	28.4 %
	d. Total with market value adjustment or at fair value (total of a through c)	7,168,075,821	2,676,746,045	35,164,612,475	45,009,434,341	35.2 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,793,949,573	12,248,517	0	1,806,198,090	1.4 %
(2)	Not subject to discretionary withdrawal	26,939,800,294	54,100,998,630	0	81,040,798,924	63.4 %
(3)	Total (gross: direct + assumed)	35,901,825,688	56,789,993,192	35,164,612,475	127,856,431,355	100.0 %
(4)	Reinsurance ceded	8,310,570,462	0	0	8,310,570,462	
(5)	Total (net) (3) - (4)	$ 27,591,255,226	$56,789,993,192	$ 35,164,612,475	$119,545,860,893	
(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	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

		General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$0	$0	$0	$0	0.0 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	3,060,671,578	0	7,183,100,527	10,243,772,105	37.1 %
	d. Total with market value adjustment or at fair value (total of a through c)	3,060,671,578	0	7,183,100,527	10,243,772,105	37.1 %
	e. At book value without adjustment (minimal or no charge or adjustment)	6,879,367,123	0	0	6,879,367,123	24.9 %
(2)	Not subject to discretionary withdrawal	10,476,358,193	0	0	10,476,358,193	38.0 %
(3)	Total (gross: direct + assumed)	20,416,396,894	0	7,183,100,527	27,599,497,421	100.0 %
(4)	Reinsurance ceded	4,594,659,780	0	0	4,594,659,780	
(5)	Total (net) (3) - (4)	$ 15,821,737,114	$ 0	$ 7,183,100,527	$ 23,004,837,641	
(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	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$34,984,275,852
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	133,404,439
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	15,821,737,114
(4)	Subtotal	50,939,417,405
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	93,508,928,033
(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	7,183,100,527
(11)	Subtotal	100,692,028,560
(12)	Combined Total	$151,631,445,965

NOTES TO FINANCIAL STATEMENTS

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	$ 65,335,777	$ 123,362,152	$ 164,756,369
	b. Universal Life	2,433,194,683	2,505,275,993	2,668,946,228
	c. Universal Life with Secondary Guarantees	4,423,945,135	3,829,519,495	13,262,150,696
	d. Indexed Universal Life	0	0	7,985,243
	e. Indexed Universal Life with Secondary Guarantees	442,806,100	416,181,449	533,093,373
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	1,768,967,601	1,910,890,726	2,106,444,151
	i. Variable Universal Life	1,572,292,130	1,570,449,917	1,751,052,131
	j. Miscellaneous Reserves	0	73,005,995,145	74,058,763,285
(2)	Not subject to discretionary withdrawals or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	4,164,405,107
	b. Accidental Death Benefits	XXX	XXX	519,262,990
	c. Disability - Active Lives	XXX	XXX	217,666,767
	d. Disability - Disabled Lives	XXX	XXX	458,938,265
	e. Miscellaneous Reserves	XXX	XXX	1,330,124,522
(3)	Total (gross: direct + assumed)	10,706,541,426	83,361,674,877	101,243,589,127
(4)	Reinsurance Ceded	5,984,302,414	48,224,646,018	61,488,995,442
(5)	Total (net) (3) - (4)	$ 4,722,239,012	$ 35,137,028,859	$ 39,754,593,685

		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	1,820,231,299	1,820,231,299	1,820,231,299
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals 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)	1,820,231,299	1,820,231,299	1,820,231,299
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 1,820,231,299	$ 1,820,231,299	$ 1,820,231,299

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	10,619,812,359	10,614,534,106	10,619,808,936
	i. Variable Universal Life	21,502,328,945	21,502,328,917	21,502,328,945
	j. Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawals 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)	32,122,141,304	32,116,863,023	32,122,137,881
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 32,122,141,304	$ 32,116,863,023	$ 32,122,137,881

D.		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance, Total (net)	$ 39,017,022,917
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	19,185,156
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	159,716,743
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	64,361,905
(5)	Exhibit 5, Miscellaneous Reserves Section, In part	494,306,964
(6)	Subtotal	39,754,593,685
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	33,942,369,180
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (Lines (7) through (9))	33,942,369,180
(11)	Combined Total ((6) and (10))	$ 73,696,962,865

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of June 30, 2022:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	9,090,117	9,069,863
(3) Ordinary - Renewal Business	2,684,339,823	2,686,488,233
(4) Credit Life	0	0
(5) Group Life	301,333,706	301,333,706
(6) Group Annuity	736,717,093	736,717,093
(7) Total	$3,731,480,739	$3,733,608,895

35. SEPARATE ACCOUNTS

35A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contract holder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contract holder a death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse (“no lapse guarantee”).

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of June 30, 2022, the Company’s Separate Account statement included legally insulated assets of $144,384,599,834. The assets legally insulated from the General Account as of June 30, 2022 are attributed to the following products/transactions:

NOTES TO FINANCIAL STATEMENTS

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Pension Risk Transfer Group Annuity Contracts - Not reclassed to the General Account	$9,545,755,389	$0
Pension Risk Transfer Group Annuity Contracts - Reclassed to the General Account	46,584,987,847	270,423,602
Group Annuity Contracts - Not reclassed to the General Account	46,505,202,189	12,296,502
Group Annuity Contracts - Reclassed to the General Account for GAAP	12,340,881	1,523,158
Variable Annuities	1,693,493,357	1,109,178
Private Placement Group Flexible Premium Variable Life Insurance Contract	29,106,287,062	6,988,566
Registered Group Flexible Premium Variable Life Insurance Contract	6,558,226	4
Group Variable Universal Life	138,400,699	165,847
Variable Life	10,791,574,184	0
Total	**$144,384,599,834**	**$292,506,857**

*In addition to assets supporting contract holder liabilities as reported on Lines 1 and 2 of the separate account liability page, the legally insulated asset column above includes assets supporting other liabilities as reported on Lines 3 through 16 on the separate account liabilities page. The majority of these other liabilities relate to payable for securities purchased and cash collateral held for loaned securities.

(3) Some Separate Account liabilities are guaranteed by the General Account. As of June 30, 2022, the Company's General Account had a maximum guarantee for Separate Account liabilities of $3,171,675,788. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	As of June 30, 2022	$12,508,720
b.	2021	$23,456,542
c.	2020	$20,132,344
d.	2019	$21,257,919
e.	2018	$26,174,414

For the six months ended June 30, 2022, the Company's General Account has paid $11,223,605 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2021, 2020, 2019, and 2018 was $15,546,601, $22,365,016, $23,606,619, and $22,670,862, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended June 30, 2022, the amount of loaned securities within the Separate Accounts was $2,782,126,852.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

Separate Accounts assets and liabilities represent segregated funds, which are administered for pension and policyholders. The assets consist of common stocks, long-term bonds, real estate, mortgages and short-term investments. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with market value changes are generally borne by the policyholders, except to the extent of minimum guarantees made by the Company with respect to certain accounts.

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 06/30/2022	$0	$348,930,520	$1,470,616,380	$4,644,097,336	$6,463,644,236
Reserves as of 06/30/22					
(2) For accounts with assets at:					
a. Fair Value	0	12,324,163,024	0	76,024,173,244	$88,348,336,268
b. Amortized Cost	0	17,028,421,222	29,257,640,250	0	$46,286,061,472
c. Total Reserves	$0	$29,352,584,246	$29,257,640,250	$76,024,173,244	$134,634,397,740
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,803,698,795	$33,823,670	$0	$2,837,522,465
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	1,659,454,878	0	76,023,959,320	$77,683,414,198
4. At book value without market value adjustment and with current surrender charge less than 5%	0	12,248,517	0	0	$12,248,517
5. Subtotal	$0	$4,475,402,190	$33,823,670	$76,023,959,320	$80,533,185,180
b. Not subject to discretionary withdrawal:	0	24,877,182,057	29,223,816,580	213,923	$54,101,212,560
c. Total	$0	$29,352,584,247	$29,257,640,250	$76,024,173,243	$134,634,397,740

35C. 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)	$6,343,824,237
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$5,740,392,671
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	$603,431,566
(2)	Reconciling Adjustments		($3,908,512,719)
	Reconciling amount: Impact of expense allowance and other transfers to/(from) Separate Account Statement ceded/assumed on General Account Statement Summary of Operations Line 26 in conjunction with Modco Agreement. Additionally, for separate account assets subject to the novation disclosed in Note 21C, the transfer to the general account is offset by the impact of the novation to the Company.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:		
	(1c) + (2) = (Page 4, Line 26)		($3,305,081,153)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2021.

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Effective April 1, 2022, Prudential Financial sold Prudential Annuities Life Assurance Corporation (NAIC Company Code - 86630) to Fortitude Group Holdings, LLC and sold Global Portfolio Strategies, Inc.; MC Insurance Agency Services, LLC; Mullin TBG Insurance Agency Services, LLC; Prudential Bank & Trust, FSB; TBG Insurance Services Corporation; and Prudential Retirement Insurance and Annuity Company (NAIC Company Code 93629) to Great-West Life & Annuity Insurance Company.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001137774

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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. 12/31/2021

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). 06/01/2018

6.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination.

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 [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Jennison Associates, LLC	New York, NY				YES
Pruco Securities, LLC	Newark, NJ				YES
PGIM DC Solutions, LLC	Newark, NJ				YES
PGIM Portfolio Advisory LLC	Newark, NJ				YES
PGIM Investments, LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
Prudential Select Strategies LLC	Newark, NJ				YES
PGIM Private Placement Investors, L.P.	Newark, NJ				YES
PGIM Quantitative Solutions LLC	Newark, NJ				YES
PGIM Wadhwani LLP	London, United Kingdom				YES
PGIM Limited	London, United Kingdom				YES
PGIM Real Estate (UK) Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES
Montana Capital Partners AG	Switzerland				YES

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
PGIM Custom Harvest LLC	Delaware				YES

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: ..... $ 0

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:
Subject to repurchase agreements $4,737,592,513; Letter stock or securities resticted as to sale-excluding FHLB Capital Stock $146,493,477; FHLB Capital Stock $77,948,700; On deposit with states $5,207,407; Pledged as collateral-excluding collateral pledged to an FHLB $960,223,728; Pledged as collateral to FHLB-including assets backing funding agreements $1,248,720,301.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 768,714,123

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

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	$ 2,439,206,508	$ 2,412,939,118
14.22	Preferred Stock	$ 171,259	$ 171,259
14.23	Common Stock	$ 12,736,150,773	$ 9,737,856,937
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 3,681,880,217	$ 3,776,153,148
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 18,857,408,757	$ 15,927,120,462
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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. ..... $ 5,026,849,221

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 5,086,673,090

16.3 Total payable for securities lending reported on the liability page. ..... $ 5,233,301,426

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
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank and Trust	801 Pennsylvania Ave, Kansas City, MO 64105
Northern Trust Company	50 S. LaSalle St., Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

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)

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

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
PGIM, Inc.	A
In addition, Investment Management is handled internally by individuals that are employees of the reporting entity.	I

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
105676	PGIM, Inc	5493009SX8QJBZYIGB87	SEC	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:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of June 30th, 2022) with an aggregate statement value of approximately 0.77% of qualifying assets, have not been filed with the SVO.

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 [X] No [ ]

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	$ 3,165,809,309
1.12	Residential Mortgages	$ 0
1.13	Commercial Mortgages	$ 16,533,386,931
1.14	Total Mortgages in Good Standing	$ 19,699,196,240
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$ 6,245,640
1.32	Residential Mortgages	$ 0
1.33	Commercial Mortgages	$ 0
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 6,245,640
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$ 0
1.42	Residential Mortgages	$ 0
1.43	Commercial Mortgages	$ 0
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 19,705,441,880
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$ 0
1.62	Residential Mortgages	$ 0
1.63	Commercial Mortgages	$ 0
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	101.196 %
2.2	A&H cost containment percent	0.005 %
2.3	A&H expense percent excluding cost containment expenses	29.740 %

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	$ 0
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	$ 0
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
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company Ltd.	BMU	CO/I	OL	Unauthorized		
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company Ltd.	BMU	MCO/I	OL	Unauthorized		
68322	84-0467907	04/01/2022	Great West Life & Annuity Insurance Company	CO	CO/I	OL	Authorized		
68322	84-0467907	04/01/2022	Great West Life & Annuity Insurance Company	CO	MCO/I	OL	Authorized		
79359	13-2690792	04/01/2022	Great West Life & Annuity Insurance Company of New York	NY	CO/I	OL	Authorized		
79359	13-2690792	04/01/2022	Great West Life & Annuity Insurance Company of New York	NY	MCO/I	OL	Authorized		
66346	58-0828824	01/01/2022	Munich American Reassurance Company	GA	OTH/G	SLEL	Authorized		
00000	AA-1128001	01/01/2022	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126006	01/01/2022	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120075	01/01/2022	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126004	01/01/2022	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120055	01/01/2022	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120104	01/01/2022	Lloyd's Syndicate number 2012	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120086	01/01/2022	Lloyd's Syndicate number 4141	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126005	01/01/2022	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120085	01/01/2022	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120064	01/01/2022	Lloyd's Syndicate number 1919	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120116	01/01/2022	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120181	01/01/2022	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120084	01/01/2022	Lloyd's Syndicate number 1955	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120082	01/01/2022	Lloyd's Syndicate number 3010	GBR	OTH/G	SLEL	Authorized		
00000	AA-1128010	01/01/2022	Lloyd's Syndicate number 2010	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120096	01/01/2022	Lloyd's Syndicate number 1880	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126510	01/01/2022	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	Authorized		
00000	AA-1128003	01/01/2022	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	25,353,056	76,363,962	10,813,072	13,190,686	125,720,776	358,292
2.	Alaska AK	L	3,631,667	781,782	1,718,776	10,367,208	16,499,433	153,677
3.	Arizona AZ	L	33,837,917	47,540,662	16,860,029	157,110,949	255,349,558	2,312,513
4.	Arkansas AR	L	12,811,712	4,026,439	5,226,034	20,070,653	42,134,838	948,593
5.	California CA	L	196,663,015	28,522,680	90,799,981	1,940,209,226	2,256,194,903	14,599,998
6.	Colorado CO	L	28,338,595	26,703,734	12,889,604	132,718,165	200,650,097	1,472,159
7.	Connecticut CT	L	24,293,779	524,273	13,628,639	74,054,788	112,501,479	2,400,995
8.	Delaware DE	L	20,566,696	49,019	3,915,236	8,459,438	32,990,389	1,713,348,952
9.	District of Columbia DC	L	10,289,474	10,894	5,003,328	4,417,414	19,721,110	48,753,268
10.	Florida FL	L	108,746,049	30,035,854	43,491,925	218,641,563	400,915,391	9,963,374
11.	Georgia GA	L	50,319,064	6,047,373	20,036,585	34,747,265	111,150,287	3,093,138
12.	Hawaii HI	L	6,414,841	120,556,502	3,697,021	43,231,542	173,899,906	1,099,919
13.	Idaho ID	L	8,281,549	5,289,682	3,207,190	56,850,635	73,629,056	527,652
14.	Illinois IL	L	73,845,162	48,598,262	41,923,500	209,142,657	373,509,581	9,402,515
15.	Indiana IN	L	44,877,959	33,660,376	19,361,994	29,119,036	127,019,365	1,439,825
16.	Iowa IA	L	17,085,687	333,955	8,287,567	15,880,777	41,587,986	1,545,379
17.	Kansas KS	L	13,694,098	5,076,049	5,566,914	18,197,092	42,534,153	1,218,161
18.	Kentucky KY	L	20,654,680	65,546,622	7,931,409	13,663,269	107,795,980	1,562,952
19.	Louisiana LA	L	35,114,235	1,709,376	10,167,175	12,558,688	59,549,475	876,584
20.	Maine ME	L	8,347,534	10,533,639	3,118,465	18,622,178	40,621,817	363,084
21.	Maryland MD	L	42,826,109	(388)	18,739,449	30,734,586	92,299,756	1,897,010
22.	Massachusetts MA	L	50,662,271	(3,078,053)	33,896,524	62,824,199	144,304,942	3,901,689
23.	Michigan MI	L	38,431,783	(3,422,674)	27,676,642	91,373,565	154,059,317	3,543,339
24.	Minnesota MN	L	65,591,460	2,858,991	13,591,925	221,947,667	303,990,043	2,679,173
25.	Mississippi MS	L	11,170,888	9,978,392	5,479,128	6,491,913	33,120,320	362,027
26.	Missouri MO	L	31,166,457	51,327,708	13,982,497	41,194,057	137,670,719	2,545,931
27.	Montana MT	L	4,378,530	6,518,964	3,880,796	47,048,748	61,827,039	121,843
28.	Nebraska NE	L	10,365,989	1,160,437	4,069,134	7,457,716	23,053,277	282,866
29.	Nevada NV	L	12,945,048	6,050,301	5,863,401	129,813,263	154,672,013	1,074,904
30.	New Hampshire NH	L	9,129,358	(1,047,874)	4,155,960	10,171,836	22,409,280	807,382
31.	New Jersey NJ	L	309,386,420	42,043,193	65,115,526	(55,583,536)	360,961,603	9,288,152
32.	New Mexico NM	L	13,651,968	16,195,590	3,785,371	57,557,523	91,190,453	591,346
33.	New York NY	L	162,285,711	14,401,272	85,258,016	226,400,157	488,345,156	18,842,842
34.	North Carolina NC	L	43,664,789	55,695,387	22,183,363	30,540,218	152,083,756	2,641,767
35.	North Dakota ND	L	3,972,055	171,517,865	2,038,622	8,934,129	186,462,671	118,579
36.	Ohio OH	L	63,991,178	8,058,901	36,958,376	106,438,556	215,447,011	2,841,114
37.	Oklahoma OK	L	15,836,660	14,388,987	7,483,772	21,805,599	59,515,017	1,141,226
38.	Oregon OR	L	14,001,794	156,394,410	7,293,665	268,188,834	445,878,703	2,066,379
39.	Pennsylvania PA	L	108,586,432	21,729,076	49,358,542	484,354,306	664,028,356	8,129,368
40.	Rhode Island RI	L	5,432,672	(125,205)	2,344,192	6,551,737	14,203,395	280,988
41.	South Carolina SC	L	27,774,875	9,996,953	14,850,368	23,754,961	76,377,157	1,931,429
42.	South Dakota SD	L	2,875,693	4,747,600	1,175,189	13,514,758	22,313,239	121,721
43.	Tennessee TN	L	45,093,569	32,062,452	16,844,898	33,165,513	127,166,431	1,869,923
44.	Texas TX	L	137,299,402	27,211,258	74,144,770	104,298,165	342,953,594	11,253,203
45.	Utah UT	L	9,866,475	2,599,783	4,985,065	67,023,934	84,475,257	355,407
46.	Vermont VT	L	3,343,211	(54,034)	1,048,385	10,481,817	14,819,378	157,745
47.	Virginia VA	L	47,500,650	53,637,137	22,141,602	28,219,730	151,499,120	3,282,669
48.	Washington WA	L	89,875,271	54,074,511	30,387,458	405,512,984	579,850,224	3,838,015
49.	West Virginia WV	L	9,994,741	84,204,839	4,237,814	10,829,578	109,266,973	776,897
50.	Wisconsin WI	L	35,130,741	31,797,194	12,040,459	54,360,049	133,328,442	1,642,759
51.	Wyoming WY	L	3,480,128	89,728,150	1,466,624	11,105,978	105,780,879	118,440
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	269,578	15,701	28,215	3,255,322	3,568,815	13
54.	Puerto Rico PR	L	2,625,453	(41,059)	784,689	4,347	3,373,430	118,621
55.	U.S. Virgin Islands VI	L	52,587	(1)	41,768	3,253,514	3,347,869	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	401,591	41,333	708,366	17,933,206	19,084,496	711,595
58.	Aggregate Other Aliens OT	XXX	11,232,936	(97,188)	7,813,448	9,376,278	28,325,474	744,058
59.	Subtotal	XXX	2,187,461,245	1,472,481,041	933,498,465	5,631,588,432	10,225,029,183	1,905,521,486
90.	Reporting entity contributions for employee benefits plans	XXX	24,525,022	0	9,363,690	7,615,426	41,504,138	260,620
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	473,452,506	0	0	0	473,452,506	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	38,396,684	0	14,920	0	38,411,604	0
94.	Aggregate or other amounts not allocable by State	XXX	744,690,362	0	0	0	744,690,362	12,525,034
95.	Totals (Direct Business)	XXX	3,468,525,819	1,472,481,041	942,877,075	5,639,203,858	11,523,087,793	1,918,307,140
96.	Plus Reinsurance Assumed	XXX	4,034,124,539	1,962,007,397	23,930	0	5,996,155,866	0
97	Totals (All Business)	XXX	7,502,650,358	3,434,488,438	942,901,005	5,639,203,858	17,519,243,659	1,918,307,140
98.	Less Reinsurance Ceded	XXX	5,936,865,682	246,648,084	34,095,655	0	6,217,609,421	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,565,784,676	3,187,840,354	908,805,350	5,639,203,858	11,301,634,238	1,918,307,140
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	273	0	0	0	273	0
58002.	MNP Northern Mariana Islands	XXX	25,191	0	0	0	25,191	0
58003.	AND Andorra	XXX	20,000	0	0	0	20,000	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	11,187,472	(97,188)	7,813,448	9,376,278	28,280,009	744,058
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	11,232,936	(97,188)	7,813,448	9,376,278	28,325,474	744,058
9401.	Servicemember's Group Life Insurance	XXX	630,903,559	0	0	0	630,903,559	12,525,034
9402.	Paid up additions	XXX	113,726,274	0	0	0	113,726,274	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	60,529	0	0	0	60,529	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	744,690,362	0	0	0	744,690,362	12,525,034

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

N - None of the above - Not allowed to write business in the state 2

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Portfolio Advisory LLC		61-1462577	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Corcoran 640 Ranch, LLC			DE
PAI DeKalb Farm, LLC			DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI River Bend Ranches, LLC			DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		87-2081590	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
PGIM Real Estate Agency Financing, LLC		54-1598853	DE
VIP Australia Holding Company, LLC			DE
VIP Mortgage Account Pty Ltd			AUS
PGIM Strategic Investments, Inc.		11-3657742	DE
PAI Desert Falcon Farms Manager, LLC		87-2104532	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PRISA Pooled Manager, LLC			DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP II Pte. Ltd.			SGP
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE

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Columbus Drive Partners, L.P.		DE
DICKENS AVENUE HOLDINGS VI, LLC		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
Everbright PGIM Fund Management Co., Ltd.		CHN
FICG-PG-I Fund GP, LLC		DE
IVP Fund GP LLC		DE
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mulberry Street Holdings, LLC		DE
Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
PGIM (Shanghai) Company Ltd.		CHN
PGIM Private Fund Management (Shanghai) Co., Ltd.		CHN
PGIM Overseas Investment Fund Management (Shanghai) Company Ltd		CHN
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Advisory (Shanghai) Co., Ltd.		CHN
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PGIM Investments (Ireland) Limited		IRL
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Private Capital (Ireland) Limited		IRL
PGIM Private Capital Limited		GBR
PGIM Private Capital (Ireland) Limited		IRL
PGIM Real Estate (UK) Limited		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Wadhwani LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR
PGIM Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Holdings Limited		GBR
Montana Capital Partners AG		CHE
Montana Capital Partners Jersey OTP (GP) Limited		GBR
Amber Five (GP) Limited		GGY

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

Art 10 (GP) Limited		GGY
Blue One Limited		GGY
Montana Capital Partners (Scots) Limited		GBR
Montana Capital Partners Jersey (GP) II Limited		GBR
Montana Capital Partners Jersey (GP) Limited		GBR
Montana Capital Partners Jersey OSP III (GP) Limited		GBR
Montana Capital Partners Jersey OSP IV (GP) Limited		GBR
Montana Capital Partners Jersey OSP V (GP) Limited		GBR
Silvretta Jersey (GP) Limited		GBR
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Real Estate GA LP		DE
PGIM QUANTITATIVE SOLUTIONS LLC	33-1077887	NJ
PGIM DC Solutions LLC		DE
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Taronga Investor GP LLC		DE
PGIM U.S. Leveraged Loans GP, LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
PRISA II Lux PF GP S.a.r.l.		LUX
EIP III GP S.à r.l.		LUX
EuroCore GP S.à r.l.		LUX
EuroCore New Courts GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Horizon GP S.à r.l.		LUX
EVP II Sprint GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II GP S.á r.l.		LUX
PGIM AC Access 1 GP Pte. Ltd.		SGP

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

PGIM AC Co-Invest 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest GP Pte. Ltd.		SGP
PGIM AVP IV GP S.à r.l.		LUX
PGIM DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.ár.l.		LUX
PGIM LTIF SH9 GP S.à r.l.		LUX
PGIM M Campus GP S.à r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Global Master Fund GP S.à r.l.		LUX
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC		DE
TMW Management, LLC	58-2446544	GA
TMW Real Estate Group, LLC		DE
TMW USPF Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
TMW Realty Advisors, LLC		GA
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF Debt Fund Manager, LLC		DE
PRREF II Fund Manager LLC		DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential Trust Company	23-2189568	PA
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners, L.P.	47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC		DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	DE
SHP IV Carried Interest, LP	46-2533632	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.	98-1334164	CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Custom Harvest LLC	88-1496484	DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE

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

Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Pruservicos Participacoes Ltda.		BRA
Prudential do Brasil Seguros de Vida S.A.		BRA
Prudential do Brasil Vida em Grupo S.A.		BRA
Prudential Annuities Holding Company, Inc.	13-3921265	DE
Prudential Annuities, Inc.	06-1198540	DE
AST Investment Services, Inc.	06-1332633	CT
Prudential Annuities Distributors, Inc.	06-1212909	DE
Prudential Annuities Information Services & Technology Corporation	06-1181537	DE
Prudential IBH Holdco, Inc.	22-3804354	DE
Prudential International Insurance Holdings, Ltd.	51-0389061	DE
Gibraltar Reinsurance Company Ltd.		BMU
North Rock, L.P.		CYM
Lotus Reinsurance Company Ltd.	98-1622096	BMU
New Veld, LLC		DE
PGIM IRELAND LIMITED		IRL
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
Prudential Holdings of Japan, Inc.		JPN
The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN
CLIS Co., Ltd.		JPN
Gold, L.P.	98-1557564	CYM
Gold II, L.P.	98-1557887	CYM
Green Tree, L.P.	98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN
PG Friendly Partners Co., Ltd.		JPN
The Prudential Life Insurance Company, Ltd.	98-0433392	JPN
Pine Tree, L.P.	98-1437611	CYM
Platinum, L.P.	98-1558206	CYM
Platinum II, L.P.	98-1558175	CYM
Prudential General Services of Japan Y.K.		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
Prudential Trust Co., Ltd.		JPN
Prudential International Investments Company, LLC	22-3773705	DE
New Savanna	98-1269397	CYM
PIIC Limited		CYM
PLAI Limited		CYM
PIIC Limited		CYM
PFI EM-Tech Fund I, LLC	83-3561487	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
PGIM Japan Co., Ltd.		JPN
PGIM Securities Investment Trust Enterprise		TWN
PGLH of Delaware, Inc.	01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
Pramerica Financial Asia Limited		VGB
PGIM (Hong Kong) Ltd.		HKG
Prudential Chile II SpA		CHL
Prudential Chile SpA		CHL
Administradora de Inversiones Previsionales SpA		CHL
Inversiones Previsionales Chile SpA		CHL
Administradora Americana de Inversiones S.A.		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Dos SpA		CHL
Administradora Americana de Inversiones S.A.		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Chile SpA		CHL
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Servicios, S. de R.L. de C.V.		MEX
Pruservicos Participacoes Ltda.		BRA
Wellness Services SRL		ARG
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP		IND
Gibraltar International Insurance Services Company, Inc.	84-1995926	DE
Gibraltar International Service LLC		DE
GIBRALTAR INDIA SOLUTIONS LLP		IND
Wellness Services Ecossistema De Bem Estar Ltda.		BRA
PIISC Holdings (UK) Limited		GBR
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Systems Japan, Limited		JPN
Rockstone Co., Ltd.		JPN
Wellness Services Ecossistema De Bem Estar Ltda.		BRA
Wellness Services SRL		ARG
Prudential International Investments, LLC	22-2615976	DE
Prudential Servicios, S. de R.L. de C.V.		MEX
Prudential Japan Holdings, LLC	22-3795856	DE
PGI Co., Ltd		JPN
CLIS Co., Ltd.		JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)		JPN
PG Business Service Co., Ltd		JPN

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

PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Dale/P Minerals Limited Partnership			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA BV LLC		85-2192263	DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
North Rock GP			CYM
North Rock, L.P.			CYM
Northbound Emerging Manager Fund II - A LP			DE
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM European Services Limited			GBR
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
PGIM Securities Investment Trust Enterprise			TWN
Pine Tree GP		98-1437233	CYM
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE

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

Prudential Global Funding LLC		33-1106788	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Northbound Emerging Manager Fund II - A LP			DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Select Strategies LLC		81-4212917	DE
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC		87-2909830	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

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? (Yes/No)	16 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1462577				PGIM Portfolio Advisory LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	NO	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PAI Bay Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI River Bend Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2081590				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	54-1598853				PGIM Real Estate Agency Financing, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Australia Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Mortgage Account Pty Ltd	AUS	NIA	VIP Australia Holding Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2104532				PAI Desert Falcon Farms Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	NO	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Glenealy International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.370	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.340	Prudential Financial, Inc.	NO	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	NO	
		00000					FICG-PG-I Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	NO	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.930	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	NO	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Fund Management (Shanghai) Co., Ltd.	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	NO	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Investments (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	NO	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	NO	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners AG	CHE	NIA	PGIM Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OTP (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Amber Five (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Art 10 (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Blue One Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners (Scots) Limited	GBR	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) II Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP III (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP IV (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP V (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Silvretta Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Real Estate GA LP	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Solutions LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM U.S. Leveraged Loans GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	NO	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	NO	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	

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		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	.1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	NO	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	NO	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	.1.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	NO	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	.1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	.1.000	Prudential Financial, Inc.	NO	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Lux PF GP S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EIP III GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore New Courts GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Horizon GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Sprint GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Access 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF SH9 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM M Campus GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Master Fund GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	NO	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	NO	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-2446544				TMW Management, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					TMW Realty Advisors, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF Debt Fund Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	43.900	Prudential Financial, Inc.	NO	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	NO	

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		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	7.410	Prudential Financial, Inc.	NO	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	88-1496484				PGIM Custom Harvest LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.889	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	98-1622096				Lotus Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					New Veld, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM IRELAND LIMITED	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	NO	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	

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		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	NO	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	NO	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	NO	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Dale/P Minerals Limited Partnership	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	96.990	Prudential Financial, Inc.	NO	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	NO	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	2.050	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	NO	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.530	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	78.650	Prudential Financial, Inc.	NO	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	DS	North Rock GP	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	21.910	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM European Services Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	YES	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	NO	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	NO	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.850	Prudential Financial, Inc.	NO	

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		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	59.810	Prudential Financial, Inc.	NO	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	0.320	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.520	Prudential Financial, Inc.	NO	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	NO	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.770	Prudential Financial, Inc.	NO	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	3.080	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	6.830	Prudential Financial, Inc.	NO	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	NO	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	81-4212917				Prudential Select Strategies LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2909830				Prudential Tax Services, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	NO	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	9.080	Prudential Financial, Inc.	NO	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y

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		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	NO	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

Asterisk	Explanation

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

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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.	YES

Explanation:

1.

2.

3.

4.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

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

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

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

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 pension expense	3,512,341,647	3,512,341,647	0	0
2505.	Disallowed IMR	572,705,140	572,705,140	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,085,046,787	4,085,046,787	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	295,214,306	343,252,492
2505.	Provision for contingencies	59,061,219	59,798,230
2506.	Interest payable on surplus notes	14,525,000	14,525,000
2507.	Interest on policy or contract funds and group and other conversions	5,958,792	5,677,604
2597.	Summary of remaining write-ins for Line 25 from overflow page	374,759,317	423,253,326

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Payments under employees, agents and directors benefit plans not included above	65,116,421	68,024,130	140,300,775
2705.	IMR transferred via reinsurance	163,751,051	0	(12,422,687)
2797.	Summary of remaining write-ins for Line 27 from overflow page	228,867,472	68,024,130	127,878,088

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Correction of prior year assumed benefits on retirement contracts	46,698,945	0	(87,662,800)
5305.	Correction of prior year reinsurance recoverable	20,674,560	0	0
5306.	Correction of prior year assumed reinsurance on Modified Guaranteed Life Insurance contracts	15,800,000	0	0
5307.	Correction of prior year expenses	12,458,855	0	0
5308.	Correction of prior year assumed Universal Life reserves	0	124,073,255	150,188,447
5309.	Prior year correction for federal income taxes	0	(6,894,951)	(6,894,951)
5310.	Correction of prior year reserves for Group Annuity Insurance Contracts	0	(33,931,838)	(27,973,832)
5311.	Correction of prior year MODCO reserve adjustments on reinsurance ceded	0	0	(11,338,806)
5397.	Summary of remaining write-ins for Line 53 from overflow page	95,632,360	83,246,466	16,318,058

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004.	ANT Netherlands Antilles	XXX	7,200	0	0	0	7,200	0
58005.	ARE United Arab Emirates	XXX	207,566	0	0	0	207,566	0
58006.	ARG Argentina	XXX	11,197	0	0	0	11,197	0
58007.	AUS Australia	XXX	16,433	0	95	0	16,528	0
58008.	AUT Austria	XXX	3,747	0	0	0	3,747	0
58009.	BEL Belgium	XXX	951,184	0	0	0	951,184	0
58010.	BHS Bahamas	XXX	3,129	0	0	0	3,129	0
58011.	BLZ Belize	XXX	208	0	0	0	208	0
58012.	BMU Bermuda	XXX	4,672	0	0	0	4,672	0
58013.	BRA Brazil	XXX	3,281	0	0	0	3,281	0
58014.	BRB Barbados	XXX	1,420	0	0	0	1,420	0
58015.	CAF Central African Republic	XXX	1,392	0	0	0	1,392	0
58016.	CHE Switzerland	XXX	90,725	0	0	0	90,725	0
58017.	CHL Chile	XXX	360	0	0	0	360	0
58018.	CHN China	XXX	5,821	0	0	0	5,821	0
58019.	COL Colombia	XXX	1,650	0	0	0	1,650	0
58020.	CRI Costa Rica	XXX	2,023	0	0	0	2,023	0
58021.	CYM Cayman Islands	XXX	52,748	0	0	0	52,748	0
58022.	CYP Cyprus	XXX	266	0	0	0	266	0
58023.	CZE Czech Republic	XXX	954	0	0	0	954	0
58024.	DEU Germany	XXX	83,657	0	0	0	83,657	0
58025.	DMA Dominica	XXX	415	0	0	0	415	0
58026.	DNK Denmark	XXX	4,944	0	0	0	4,944	0
58027.	DOM Dominican Republic	XXX	245	0	0	0	245	0
58028.	ESP Spain	XXX	123,809	0	0	0	123,809	0
58029.	FIN Finland	XXX	2,818	0	0	0	2,818	0
58030.	FRA France	XXX	78,587	0	0	0	78,587	0
58031.	GBR United Kingdom	XXX	125,171	98,158	0	(22)	223,307	0
58032.	GHA Ghana	XXX	1,315	0	0	0	1,315	0
58033.	GRC Greece	XXX	54,651	0	0	0	54,651	0
58034.	GTM Guatemala	XXX	257	0	0	0	257	0
58035.	HKG Hong Kong, Special Administrative Region of China	XXX	62,877	0	0	0	62,877	0
58036.	HND Honduras	XXX	2,826	0	0	0	2,826	0
58037.	HTI Haiti	XXX	328	0	0	0	328	0
58038.	HUN Hungary	XXX	3,230	0	0	0	3,230	0
58039.	IDN Indonesia	XXX	4,847	0	0	0	4,847	0
58040.	IND India	XXX	2,770	0	0	0	2,770	0
58041.	IRL Ireland	XXX	15,496	0	572	0	16,068	0
58042.	ISR Israel	XXX	148,420	0	0	0	148,420	0
58043.	ITA Italy	XXX	30,908	0	0	0	30,908	0
58044.	JAM Jamaica	XXX	5,073	0	0	0	5,073	0
58045.	JPN Japan	XXX	20,739	0	0	0	20,739	0
58046.	KEN Kenya	XXX	119	0	0	0	119	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58047. KHM Cambodia	XXX	447	0	0	0	447	0
58048. KOR Korea, Republic of	XXX	5,854	0	0	0	5,854	0
58049. KWT Kuwait	XXX	2,828	0	0	0	2,828	0
58050. LUX Luxembourg	XXX	5,028	0	0	0	5,028	0
58051. MEX Mexico	XXX	39,750	0	0	0	39,750	0
58052. MLT Malta	XXX	4,064	0	0	0	4,064	0
58053. NIC Nicaragua	XXX	80	0	0	0	80	0
58054. NLD Netherlands	XXX	13,887	0	0	0	13,887	0
58055. NOR Norway	XXX	1,658	0	0	0	1,658	0
58056. NZL New Zealand	XXX	45,328	0	0	0	45,328	0
58057. PAN Panama	XXX	0	19,829	0	9,376,299	9,396,128	744,058
58058. PHL Phillipines	XXX	24,832	0	0	0	24,832	0
58059. POL Poland	XXX	317	0	0	0	317	0
58060. PRT Portugal	XXX	5,530	0	0	0	5,530	0
58061. ROM Romania	XXX	98	0	0	0	98	0
58062. SGP Singapore	XXX	22,728	0	0	0	22,728	0
58063. SWE Sweden	XXX	222	0	0	0	222	0
58064. THA Thailand	XXX	4,095	0	0	0	4,095	0
58065. TTO Trinidad and Tobago	XXX	3,383	0	0	0	3,383	0
58066. TUR Turkey	XXX	214	0	0	0	214	0
58067. TWN Taiwan, Republic of China	XXX	139,651	0	0	0	139,651	0
58068. VEN Venezuela	XXX	1,002	0	0	0	1,002	0
58069. VGB British Virgin Islands	XXX	59,636	5,351	0	0	64,986	0
58070. VUT Vanuatu	XXX	515	0	0	0	515	0
58071. ZAF South Africa	XXX	1,628	0	0	0	1,628	0
58072. ZZZ Other Alien	XXX	8,665,224	(220,526)	7,812,781	0	16,257,478	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,187,472	(97,188)	7,813,448	9,376,278	28,280,009	744,058

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	415,272,294	470,022,022
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	18,488,436	49,397,614
3.	Current year change in encumbrances	144,717	217,075
4.	Total gain (loss) on disposals	(2,305,682)	(13,208,641)
5.	Deduct amounts received on disposals	28,726,061	32,364,612
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	5,169,619	5,961,522
8.	Deduct current year's depreciation	22,532,226	52,829,643
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	375,171,859	415,272,294
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	375,171,859	415,272,294

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	21,125,279,612	21,500,586,028
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,347,933,249	3,870,781,126
	2.2 Additional investment made after acquisition	645,757,851	1,424,842,124
3.	Capitalized deferred interest and other	3,834,832	11,006,147
4.	Accrual of discount	963,585	1,070,901
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(42,568,286)	110,805,231
7.	Deduct amounts received on disposals	3,180,056,947	5,682,316,340
8.	Deduct amortization of premium and mortgage interest points and commitment fees	10,131,725	9,489,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(169,942,754)	(102,005,744)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,721,069,417	21,125,279,612
12.	Total valuation allowance	(15,627,537)	0
13.	Subtotal (Line 11 plus Line 12)	19,705,441,880	21,125,279,612
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	19,705,441,880	21,125,279,612

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	8,958,163,082	7,539,932,181
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	48,741,852	190,587,395
	2.2 Additional investment made after acquisition	280,242,517	1,223,105,476
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	331,352	485,357
5.	Unrealized valuation increase (decrease)	321,115,422	1,167,218,113
6.	Total gain (loss) on disposals	31,925,966	77,866,300
7.	Deduct amounts received on disposals	305,827,279	1,154,655,595
8.	Deduct amortization of premium and depreciation	148,007	286,309
9.	Total foreign exchange change in book/adjusted carrying value	(62,069,222)	(46,771,097)
10.	Deduct current year's other than temporary impairment recognized	0	39,318,738
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,272,475,683	8,958,163,082
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	9,272,475,683	8,958,163,082

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	111,030,469,563	104,785,051,371
2.	Cost of bonds and stocks acquired	10,673,769,463	31,252,683,318
3.	Accrual of discount	111,982,979	219,092,071
4.	Unrealized valuation increase (decrease)	(1,079,034,335)	1,848,827,441
5.	Total gain (loss) on disposals	(389,093,486)	273,051,385
6.	Deduct consideration for bonds and stocks disposed of	19,206,013,665	26,681,447,196
7.	Deduct amortization of premium	94,140,385	186,217,097
8.	Total foreign exchange change in book/adjusted carrying value	(902,659,387)	(512,705,416)
9.	Deduct current year's other than temporary impairment recognized	85,531,062	60,162,973
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,540,691	92,296,660
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	100,092,290,376	111,030,469,563
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	100,092,290,376	111,030,469,563

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)	57,756,910,350	20,813,627,683	25,855,430,209	767,768,489	57,756,910,350	53,482,876,313	0	60,129,645,359
2.	NAIC 2 (a)	36,369,098,726	12,737,880,236	14,834,446,237	(718,957,550)	36,369,098,726	33,553,575,175	0	35,585,241,704
3.	NAIC 3 (a)	3,919,302,403	384,605,781	376,464,190	(825,978,813)	3,919,302,403	3,101,465,181	0	4,072,030,935
4.	NAIC 4 (a)	1,530,195,170	37,896,552	91,656,996	279,250,455	1,530,195,170	1,755,685,181	0	1,968,796,789
5.	NAIC 5 (a)	684,672,708	15,753,479	31,084,734	55,348,215	684,672,708	724,689,668	0	609,316,348
6.	NAIC 6 (a)	101,107,597	28,739,154,670	331,882,089	(28,433,509,554)	101,107,597	74,870,624	0	124,671,062
7.	Total Bonds	100,361,286,953	62,728,918,401	41,520,964,455	(28,876,078,758)	100,361,286,953	92,693,162,141	0	102,489,702,197
	PREFERRED STOCK								
8.	NAIC 1	43,577,507	0	0	(12,008)	43,577,507	43,565,499	0	43,589,458
9.	NAIC 2	4,486,944	0	0	0	4,486,944	4,486,944	0	4,486,944
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	96,295,616	135,203	0	11,978,318	96,295,616	108,409,137	0	95,556,439
13.	NAIC 6	15,435,356	4,000,000	0	541,030	15,435,356	19,976,386	0	14,532,969
14.	Total Preferred Stock	159,795,422	4,135,203	0	12,507,340	159,795,422	176,437,965	0	158,165,809
15.	Total Bonds and Preferred Stock	100,521,082,375	62,733,053,604	41,520,964,455	(28,863,571,418)	100,521,082,375	92,869,600,106	0	102,647,868,007

(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 $ 1,631,578,021 ; NAIC 2 $ 1,108,555,612 ; NAIC 3 $ 487,587 NAIC 4 $ 400,401 ; NAIC 5 $ 891,128 ; NAIC 6 $ 4,161,832

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
7709999999 Totals	728,022,712	XXX	733,463,304	2,519,939	2,074

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	2,691,205,706	1,905,587,024
2.	Cost of short-term investments acquired	520,525,417	4,014,740,272
3.	Accrual of discount	1,524,500	2,565,110
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(1,885,642)	(1,783,671)
6.	Deduct consideration received on disposals	2,478,481,560	3,224,586,413
7.	Deduct amortization of premium	1,499,600	2,033,626
8.	Total foreign exchange change in book/adjusted carrying value	(3,360,104)	(1,341,921)
9.	Deduct current year's other than temporary impairment recognized	6,005	1,941,069
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	728,022,712	2,691,205,706
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	728,022,712	2,691,205,706

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)	1,974,826,028
2.	Cost Paid/(Consideration Received) on additions	75,629,849
3.	Unrealized Valuation increase/(decrease)	(557,489,983)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	242,272,914
6.	Considerations received/(paid) on terminations	343,220,524
7.	Amortization	(27,570,392)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	969,379,541
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,333,827,433
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,333,827,433

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,624,900
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				406,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(119,476,778)			
	3.14 Section 1, Column 18, prior year	126,788,538	(246,265,316)	(246,265,316)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(119,476,778)			
	3.24 Section 1, Column 19, prior year plus	126,788,538			
	3.25 SSAP No. 108 adjustments	0	(246,265,316)	(246,265,316)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(1,596,606,561)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(1,596,606,561)			
	4.23 SSAP No. 108 adjustments	0	(1,596,606,561)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				5,030,900
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				5,030,900

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	644,103	639,924	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(1,506,381)	878	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	663,953	639,046
12574#FK8	Corporate Bond First to Default	1.C	0	6,721,650	6,446,856	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	8,843	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.DFE	6,928,804	6,438,012
12574#FK8	Corporate Bond First to Default	1.C	0	3,972,159	4,095,733	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	5,618	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	4,094,577	4,090,114
12574#FK8	Corporate Bond First to Default	1.C	0	741,798	665,449	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	913	210518-CX-2	Consumers Energy CORPORATE	1.EFE	764,660	664,536
12574#FK8	Corporate Bond First to Default	1.C	0	993,802	900,454	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,235	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,024,430	899,219
12574#FK8	Corporate Bond First to Default	1.C	0	3,125,459	2,938,121	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	4,030	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,221,783	2,934,090
12574#FK8	Corporate Bond First to Default	1.C	0	961,984	960,108	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,317	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	991,632	958,791
12574#FK8	Corporate Bond First to Default	1.C	0	508,954	464,910	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	638	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	524,640	464,272
12574#FK8	Corporate Bond First to Default	1.C	0	9,437,878	8,443,708	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	11,583	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,728,745	8,432,125
12574#FK8	Corporate Bond First to Default	1.C	0	1,109,864	1,029,742	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,413	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,144,069	1,028,330
12574#FK8	Corporate Bond First to Default	1.C	0	2,425,944	1,813,851	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,488	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	2,500,710	1,811,363
12574#FK8	Corporate Bond First to Default	1.C	0	1,496,552	1,370,431	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,880	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,542,674	1,368,551
12574#FK8	Corporate Bond First to Default	1.C	0	2,206,895	2,139,501	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,935	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,274,910	2,136,566
12574#FK8	Corporate Bond First to Default	1.C	0	3,862,479	3,573,549	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	4,902	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,981,517	3,568,647
12574#FK8	Corporate Bond First to Default	1.C	0	7,803,344	7,374,229	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	10,116	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	8,043,836	7,364,113
12574#FK8	Corporate Bond First to Default	1.C	0	2,865,345	2,714,054	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	3,723	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	2,953,652	2,710,331
000000-00-0	Corporate Bond First to Default	2.BZ	295,000,000	20,450,724	20,082,104	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	(1,405,980)	(502,359)	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1.FFE	20,544,208	20,584,463
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,899,014	3,031,183	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(75,826)	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,912,266	3,107,008
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,642,989	12,329,609	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(308,428)	110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	15,714,496	12,638,037
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,952,131	5,743,367	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(143,672)	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1.GFE	4,974,768	5,887,039
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,881,389	10,027,316	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(250,836)	13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP	1.FFE	9,926,559	10,278,151
000000-00-0	Corporate Bond First to Default	2.BZ	0	992,985	1,066,870	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(26,688)	202795-HG-8	COMMONWEALTH EDISON SECURED	1.FFE	997,525	1,093,558
000000-00-0	Corporate Bond First to Default	2.BZ	0	723,232	715,998	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17,911)	209111-ES-8	CONS EDISON CO OF NY CORPORATE	2.AFE	726,538	733,909
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,872,792	18,864,987	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(471,912)	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	19,963,634	19,336,899
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,904,131	7,620,407	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(190,626)	291011-AQ-7	EMERSON ELEC CO NOTES	1.FFE	6,935,691	7,811,034
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,758,345	5,422,898	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(135,655)	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1.EFE	4,780,097	5,558,554
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,015,555	6,598,311	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(165,058)	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	6,043,053	6,763,369
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,909,389	16,199,799	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(405,242)	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1.FFE	14,977,543	16,605,041
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,868,203	3,104,292	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(77,655)	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	2,881,314	3,181,947
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,948,986	9,295,607	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(232,532)	402479-CB-3	GULF POWER CO CORPORATE	1.FFE	9,994,465	9,528,139
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,465,872	7,402,117	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(185,166)	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	7,500,000	7,587,283
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,940,845	12,982,218	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(324,753)	462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK	1.EFE	13,000,000	13,306,972
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,517,248	18,127,966	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(453,475)	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1.FFE	17,597,323	18,581,441
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,114,317	16,944,593	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(423,873)	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	15,183,408	17,368,466
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,985,891	12,745,233	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(318,825)	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1.BFE	12,040,680	13,064,058
000000-00-0	Corporate Bond First to Default	2.BZ	0	29,315,991	28,742,316	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(718,996)	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	29,450,000	29,461,312
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,179,668	1,259,906	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(31,517)	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,185,061	1,291,423
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,713,154	5,558,480	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(139,047)	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1.EFE	5,739,270	5,697,526
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,651,348	1,538,024	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(38,474)	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1.FFE	1,658,897	1,576,498
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,749,142	6,674,774	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(166,971)	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	6,779,993	6,841,745
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,458,268	4,248,506	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(106,277)	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	4,478,648	4,354,784
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,200,366	19,814,450	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(495,663)	837151-F2-0	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	20,292,705	20,310,114

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,023,591	11,041,124	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(276,196)	854502-AA-9	STANLEY BLACK & DECKER INC CORPORAT	1.GFE	11,073,982	11,317,321
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,971,533	5,399,124	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(135,060)	889175-BD-6	TOLEDO EDISON CO CORPORATE	2.AFE	4,994,259	5,534,185
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,973,983	3,329,825	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(83,296)	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1.EFE	2,987,578	3,413,122
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,141,668	3,215,035	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(80,425)	907818-CU-0	UNION PACIFIC CORP BOND	1.GFE	3,156,029	3,295,460
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,253,610	5,110,093	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(127,830)	907818-DF-2	UNION PACIFIC CORP CORP	1.GFE	5,277,625	5,237,923
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,008,819	9,872,107	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(246,953)	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	9,050,000	10,119,060
000000-00-0	Corporate Bond First to Default	2.BZ	0	161,370	158,292	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(3,960)	976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	162,108	162,251
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,927,919	15,442,845	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(386,306)	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1.GFE	16,000,728	15,829,152
000000-00-0	Corporate Bond First to Default	2.BZ	80,000,000	8,499,260	8,655,889	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	(466,711)	(186,958)	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,536,431	8,842,848
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,117,307	16,665,284	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(359,953)	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	15,183,421	17,025,237
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,192,344	16,751,657	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(361,819)	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	15,258,786	17,113,475
000000-00-0	Corporate Bond First to Default	2.BZ	0	46,270,160	33,017,095	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(713,135)	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,472,518	33,730,230
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,568,673	1,686,925	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(36,436)	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	1,575,533	1,723,361
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,850,081	14,054,380	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(303,560)	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	13,910,653	14,357,940
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,217,892	6,442,256	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(139,146)	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,245,086	6,581,402
000000-00-0	Corporate Bond First to Default	2.BZ	60,000,000	5,910,939	6,245,601	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	(350,033)	(144,857)	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	5,943,553	6,390,458
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,949,763	2,140,928	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(49,656)	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.DFE	1,960,521	2,190,583
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,312,801	1,531,010	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(35,509)	191219-AX-2	Coca Cola Enterprises Inc DEBENTURE	1.FFE	1,320,045	1,566,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,023,370	1,866,718	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(43,296)	20825C-AP-9	Conocophillips CORPORATE	1.GFE	2,034,534	1,910,014
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,380,724	2,410,387	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(55,905)	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,393,860	2,466,292
000000-00-0	Corporate Bond First to Default	2.BZ	0	953,242	1,100,855	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(25,533)	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	958,501	1,126,388
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,063,401	2,186,365	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(50,709)	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	2,074,786	2,237,074
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,733,292	5,776,531	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(133,978)	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	5,764,926	5,910,509
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,015,794	3,255,261	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(75,501)	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	3,032,434	3,330,762
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,792,274	3,081,841	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(71,479)	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,807,681	3,153,319
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,164,091	4,534,140	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(105,162)	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	4,187,067	4,639,303
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,275,866	5,820,714	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(135,002)	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	5,304,976	5,955,716
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,992,288	6,779,112	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(157,231)	532457-BC-1	Eli Lilly & Co CORPORATE	1.FFE	6,025,351	6,936,344
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,989,025	2,274,734	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(52,759)	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	2,000,000	2,327,493
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,108,041	3,227,579	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(74,859)	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	3,125,190	3,302,438
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,178,558	1,262,149	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(29,274)	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,185,061	1,291,423
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,122,985	7,584,516	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(175,911)	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	7,162,287	7,760,427
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,381,343	3,775,563	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(87,568)	796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	3,400,000	3,863,131
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,024,772	1,928,544	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(44,730)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	2,035,944	1,973,273
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,067,176	1,157,112	03/24/2022	06/20/2032	Credit Default Swap - 151913CM	0	(26,837)	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,073,064	1,183,949
000000-00-0	Corporate Bond First to Default	2.BZ	30,000,000	554,249	513,059	03/24/2022	06/20/2032	Credit Default Swap - 151914CM	(175,017)	(12,489)	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	557,419	525,548
000000-00-0	Corporate Bond First to Default	2.BZ	0	553,566	518,716	03/24/2022	06/20/2032	Credit Default Swap - 151914CM	0	(12,627)	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	556,732	531,343
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,538,000	1,491,039	03/24/2022	06/20/2032	Credit Default Swap - 151914CM	0	(36,296)	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	1,546,797	1,527,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,481,994	12,660,270	03/24/2022	06/20/2032	Credit Default Swap - 151914CM	0	(308,184)	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	11,547,670	12,968,455
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,470,051	17,183,077	03/24/2022	06/20/2032	Credit Default Swap - 151914CM	0	(418,281)	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.FFE	16,564,258	17,601,359
000000-00-0	Corporate Bond First to Default	4.BZ	113,850,000	548	440	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	5,128,391	(14)	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2.CFE	524	454
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,837,612	5,507,189	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(172,951)	012873-AH-8	OVINTIV INC NOTES	2.CFE	5,577,693	5,680,140
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,103,556	1,611,174	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(50,598)	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,009,895	1,661,772
000000-00-0	Corporate Bond First to Default	4.BZ	0	26,183,057	20,458,117	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(642,479)	037411-AY-1	APACHE CORP CORPORATE	3.AFE	25,017,261	21,100,597
000000-00-0	Corporate Bond First to Default	4.BZ	0	65,725	48,965	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(1,538)	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	62,799	50,503
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,590,659	2,013,418	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(63,231)	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	2,475,311	2,076,648
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,333,949	3,627,022	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(113,905)	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	3,185,505	3,740,927

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,015,471	755,795	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(23,735)	23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	970,258	779,530
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,055,642	14,081,539	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(442,225)	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,741,490	14,523,764
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,330,588	10,419,292	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(327,214)	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	10,826,096	10,746,506
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,019,707	2,012,834	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(63,212)	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	1,929,780	2,076,046
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,769,726	1,131,167	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(35,524)	345370-BR-0	FORD MOTOR CO CORPORATE	3.BFE	1,690,930	1,166,691
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,212,253	1,361,496	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(42,757)	345370-CQ-1	FORD MOTOR CO CORPORATE	3.BFE	2,113,753	1,404,253
000000-00-0	Corporate Bond First to Default	4.BZ	0	546,016	896,987	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(28,170)	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	521,705	925,157
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,967,162	4,788,220	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(150,372)	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1.A	4,746,000	4,938,592
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,881,137	8,221,016	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(258,178)	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	7,530,231	8,479,194
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,882,077	5,295,733	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(166,310)	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	4,664,704	5,462,043
000000-00-0	Corporate Bond First to Default	4.BZ	0	12,703,457	10,301,123	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(323,503)	500760-AE-6	KRAFT FOODS INC CORP	2.CFE	12,137,837	10,624,626
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,131,944	1,705,168	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(53,550)	500760-AR-7	KRAFT FOODS INC CORP	2.CFE	2,037,019	1,758,718
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,186,546	10,500,407	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(329,761)	698900-AG-2	PANCANADIAN ENERGY CORP CORPORATE	2.CFE	10,688,467	10,830,168
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,363,633	5,146,056	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	(161,610)	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	5,124,818	5,307,666
000000-00-0	Corporate Bond First to Default	4.BZ	49,500,000	4,509,908	4,153,594	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	2,229,735	(134,333)	072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.DFE	4,320,848	4,287,927
000000-00-0	Corporate Bond First to Default	4.BZ	0	100,437	108,154	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(3,498)	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	96,226	111,652
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,598,809	9,563,277	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(309,290)	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	10,154,496	9,872,567
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,320,729	4,027,891	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(130,268)	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	4,139,600	4,158,159
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,028,213	2,134,696	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(69,039)	302508-AQ-9	FMR LLC BONDS 144A	1.EFE	1,943,189	2,203,735
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,362,815	4,845,565	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(156,712)	606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP CORP	1.GFE	5,138,000	5,002,278
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,174,141	1,780,841	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(57,595)	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	2,082,999	1,838,435
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,311,708	5,186,848	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(167,750)	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	5,089,036	5,354,598
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,293,310	6,741,106	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(218,017)	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.CFE	8,903,724	6,959,122
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,657,779	4,535,324	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(146,679)	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	5,420,599	4,682,003
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,173,777	993,474	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(32,130)	911365-BL-7	UNITED RENTALS NA INC CORPORATE	3.BFE	1,124,571	1,025,604
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,657,308	2,320,680	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	(75,054)	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	2,545,911	2,395,734
000000-00-0	Corporate Bond First to Default	4.BZ	24,750,000	309,301	211,974	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	1,330,822	(7,064)	364760-AQ-1	THE GAP INC CORPORATE	3.CFE	293,284	219,039
000000-00-0	Corporate Bond First to Default	4.BZ	0	793,805	847,746	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(28,253)	013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	752,699	875,999
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,532,767	2,680,294	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(89,326)	037411-AR-6	APACHE CORP CORPORATE	3.AFE	3,349,826	2,769,620
000000-00-0	Corporate Bond First to Default	4.BZ	0	971,837	1,034,370	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(34,472)	141781-AT-1	Cargill Inc NOTES	1.FFE	921,511	1,068,842
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,305,399	1,514,571	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(50,476)	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.GFE	1,237,800	1,565,047
000000-00-0	Corporate Bond First to Default	4.BZ	0	492,343	346,919	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(11,562)	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	466,848	358,481
000000-00-0	Corporate Bond First to Default	4.BZ	0	49,532	32,931	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(1,097)	25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE	4.BFE	46,967	34,028
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,372,226	4,030,091	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(134,310)	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	4,145,814	4,164,401
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,120,770	3,218,670		06/20/2027	Credit Default Swap - 152445CM	0	(107,268)	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	2,959,163	3,325,939
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,122,799	1,329,071	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(44,294)	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	1,064,655	1,373,365
000000-00-0	Corporate Bond First to Default	4.BZ	0	113,517	121,020	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(4,033)	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	107,639	125,053
000000-00-0	Corporate Bond First to Default	4.BZ	0	429,357	414,552	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(13,816)	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	407,123	428,368
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,166,055	3,291,392	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(109,692)	87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPOR	3.CFE	3,950,319	3,401,084
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,919,635	3,436,203	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	(114,518)	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.CFE	4,664,875	3,550,721
000000-00-0	Corporate Bond First to Default	2.BZ	195,000,000	4,858,973	4,687,527	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	(267,419)	(117,477)	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1.GFE	4,865,331	4,805,004
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,883,330	16,998,611	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(426,014)	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.EFE	15,904,114	17,424,625
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,142,560	11,544,097	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(289,315)	055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	12,158,450	11,833,411
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,258,853	9,673,625	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(242,437)	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	10,272,278	9,916,062
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,907,749	7,251,134	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(181,726)	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	7,918,097	7,432,860
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,764,841	6,997,845	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(175,378)	149123-BS-9	CATERPILLAR INC CORPORATE	1.FFE	6,773,693	7,173,223
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,518,724	10,442,730	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(261,712)	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1.GFE	10,532,489	10,704,443
000000-00-0	Corporate Bond First to Default	2.BZ	0	916,745	902,232	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(22,611)	250847-EA-4	DTE Electric Company CORPORATE	1.FFE	917,944	924,843

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,958,721	10,880,494	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(272,684)	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	10,973,061	11,153,177
000000-00-0	Corporate Bond First to Default	2.BZ	0	479,585	448,847	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(11,249)	276480-AC-4	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	480,213	460,096
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,264,969	3,664,824	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(91,847)	276480-AE-0	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	4,270,550	3,756,671
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,104,518	5,478,313	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(137,296)	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	5,111,198	5,615,608
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,881,574	5,659,031	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(141,825)	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	4,887,962	5,800,856
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,722,321	10,117,755	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(253,568)	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,735,043	10,371,323
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,162,737	4,276,064	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(107,165)	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,168,184	4,383,230
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,181,337	3,280,121	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(82,205)	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,185,500	3,362,327
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,866,888	10,402,753	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(260,711)	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	10,881,109	10,663,464
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,721,655	21,633,350	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(542,168)	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	21,750,080	22,175,518
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,539,845	1,892,074	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(47,419)	64990C-QE-4	NY ST DORM AUTH CORPORATE MUNI	1.AFE	2,543,169	1,939,492
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,328,351	5,239,182	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(131,303)	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,335,323	5,370,485
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,125,660	21,257,687	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(532,754)	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	21,153,305	21,790,441
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,279,442	2,468,499	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(61,865)	740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	2,282,425	2,530,364
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,981,545	10,161,315	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(254,660)	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	9,994,607	10,415,974
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,506,775	18,985,858	04/04/2022	06/20/2032	Credit Default Swap - 152540CM	0	(475,818)	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1.DFE	18,530,993	19,461,675
000000-00-0	Corporate Bond First to Default	4.BZ	138,600,000	1,466,471	1,117,413	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	6,067,475	(38,525)	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,403,242	1,155,938
000000-00-0	Corporate Bond First to Default	4.BZ	0	656,144	542,363	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(18,699)	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	627,853	561,062
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,244,179	1,664,555	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(57,389)	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,147,418	1,721,945
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,409,147	1,106,248	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(38,140)	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,348,389	1,144,388
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,100,460	1,606,388	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(55,384)	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,009,895	1,661,772
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,157,065	4,023,940	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(138,735)	037411-AY-1	APACHE CORP CORPORATE	3.AFE	4,934,710	4,162,674
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,160,754	912,327	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(31,455)	05508W-AB-1	B&G FOODS INC CORPORATE	4.CFE	1,110,706	943,781
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,786,588	1,317,882	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(45,437)	071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FO	4.CFE	2,666,440	1,363,320
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,227,945	590,052	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(20,343)	071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FO	4.CFE	1,175,000	610,395
000000-00-0	Corporate Bond First to Default	4.BZ	0	756,612	534,635	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(18,433)	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.BFE	723,989	553,067
000000-00-0	Corporate Bond First to Default	4.BZ	0	632,256	512,717	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(17,677)	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	604,995	530,394
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,259,961	1,138,171	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(39,241)	105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	3.CFE	1,205,636	1,177,412
000000-00-0	Corporate Bond First to Default	4.BZ	0	723,319	492,488	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(16,980)	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP	4.BFE	692,132	509,467
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,013,770	754,126	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(26,000)	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	970,060	780,127
000000-00-0	Corporate Bond First to Default	4.BZ	0	700,539	518,966	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(17,893)	1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	670,335	536,859
000000-00-0	Corporate Bond First to Default	4.BZ	0	677,814	557,224	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(19,212)	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	648,589	576,436
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,162,049	1,594,152	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(54,962)	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,068,829	1,649,115
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,472,210	5,820,528	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(200,676)	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	6,193,151	6,021,204
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,421,340	1,203,393	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(41,490)	29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP	3.BFE	1,360,057	1,244,882
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,104,388	1,005,648	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(34,672)	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	1,056,771	1,040,320
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,534,306	4,650,136	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(160,324)	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,468,152	4,810,460
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,314,525	4,022,132	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(138,672)	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	3,171,614	4,160,805
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,349,374	1,976,696	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(68,151)	38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATE	1.FFE	2,248,077	2,044,847
000000-00-0	Corporate Bond First to Default	4.BZ	0	816,801	658,115	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(22,690)	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.CFE	781,584	680,805
000000-00-0	Corporate Bond First to Default	4.BZ	0	778,562	585,929	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(20,201)	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	744,993	606,130
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,006,807	2,485,624	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(85,698)	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	2,877,164	2,571,322
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,356,719	1,012,648	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(34,913)	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,298,222	1,047,562
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,034,427	730,840	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(25,197)	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	989,826	756,037
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,265,182	2,484,707	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(85,666)	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,167,516	2,570,373
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,119,047	3,955,126	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(136,362)	448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,984,565	4,091,488
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,070,900	2,668,973	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(92,019)	448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	1,981,610	2,760,992
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,734,602	3,548,520	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(122,344)	448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	2,616,696	3,670,863
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,071,555	949,374	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(32,732)	47216F-AA-5	JAZZ SECURITIES DAC CORP FOREIGN	3.BFE	1,025,353	982,106

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	466,350	382,929	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(13,202)	475795-AD-2	JELD-WEN INC CORPORATE	4.BFE	446,243	396,132
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,111,517	813,530	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(28,048)	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,063,592	841,578
000000-00-0	Corporate Bond First to Default	4.BZ	0	522,917	396,708	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(13,677)	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	500,370	410,386
000000-00-0	Corporate Bond First to Default	4.BZ	0	982,891	795,822	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(27,438)	50076Q-AE-6	KRAFT FOODS INC CORP	2.CFE	940,513	823,260
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,362,016	9,663,646	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(333,177)	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	2.CFE	10,872,125	9,996,823
000000-00-0	Corporate Bond First to Default	4.BZ	0	528,429	415,762	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,334)	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	505,645	430,096
000000-00-0	Corporate Bond First to Default	4.BZ	0	558,113	455,036	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(15,688)	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	534,049	470,724
000000-00-0	Corporate Bond First to Default	4.BZ	0	664,979	495,059	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(17,068)	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	636,308	512,127
000000-00-0	Corporate Bond First to Default	4.BZ	0	21,593	15,929	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(549)	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	20,662	16,478
000000-00-0	Corporate Bond First to Default	4.BZ	0	596,837	427,657	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,744)	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	571,104	442,401
000000-00-0	Corporate Bond First to Default	4.BZ	0	337,694	274,202	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(9,454)	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORAT	3.BFE	323,133	283,656
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,087,717	888,582	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(30,636)	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,040,818	919,218
000000-00-0	Corporate Bond First to Default	4.BZ	0	328,164	259,077	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(8,932)	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	314,015	268,009
000000-00-0	Corporate Bond First to Default	4.BZ	0	503,973	406,407	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,012)	64083Y-AA-9	NESCO HOLDINGS II INC CORPORATE	4.CFE	482,243	420,419
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,295,874	1,272,152	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(43,860)	64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN	1.CFE	1,240,000	1,316,012
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,168,523	10,869,890	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(374,765)	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	10,686,975	11,244,655
000000-00-0	Corporate Bond First to Default	4.BZ	0	523,442	420,430	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,495)	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	500,873	434,925
000000-00-0	Corporate Bond First to Default	4.BZ	0	513,919	409,353	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,113)	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	491,761	423,467
000000-00-0	Corporate Bond First to Default	4.BZ	0	522,807	410,918	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(14,167)	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	500,265	425,085
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,045,059	805,028	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(27,755)	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	1,000,000	832,783
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,263,667	967,744	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(33,365)	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	2.CFE	1,209,182	1,001,109
000000-00-0	Corporate Bond First to Default	4.BZ	0	668,922	515,875	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(17,786)	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	640,081	533,661
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,041,624	822,112	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(28,344)	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIG	3.CFE	996,713	850,456
000000-00-0	Corporate Bond First to Default	4.BZ	0	499,568	392,143	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(13,520)	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	478,029	405,663
000000-00-0	Corporate Bond First to Default	4.BZ	0	807,238	583,921	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(20,132)	82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORP	4.AFE	772,433	604,054
000000-00-0	Corporate Bond First to Default	4.BZ	0	871,331	661,192	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(22,796)	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	833,762	683,988
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,901,368	2,102,643	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(72,494)	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	3.BFE	2,776,271	2,175,137
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,145,544	837,881	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(28,888)	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,096,152	866,769
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,080,331	7,287,786	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(251,263)	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.CFE	9,645,702	7,539,049
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,153,243	811,961	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(27,994)	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.CFE	1,103,519	839,955
000000-00-0	Corporate Bond First to Default	4.BZ	0	685,987	551,394	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(19,011)	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	3.CFE	656,410	570,404
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,115,799	8,082,072	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(278,648)	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	9,679,640	8,360,720
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,537,642	2,426,346	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(83,654)	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP	3.CFE	3,385,111	2,510,000
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,769,613	1,310,916	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(45,197)	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,693,313	1,356,113
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,086,765	869,329	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(29,972)	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORP	2.CFE	1,039,907	899,301
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,038,514	812,056	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(27,998)	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	993,737	840,054
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,729,852	5,747,578	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(198,161)	95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER	1.EFE	6,439,684	5,945,740
000000-00-0	Corporate Bond First to Default	4.BZ	0	597,027	445,656	04/08/2022	06/20/2027	Credit Default Swap - 152615CM	0	(15,365)	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	571,286	461,021
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	3,146,316	2,574,601	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	7,212,701	(1,353)	00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE	1.GFE	3,103,802	2,575,954
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,753,896	2,826,213	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,485)	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	3,703,173	2,827,698
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,343,834	4,297,604	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,258)	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.GFE	5,271,627	4,299,862
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,582,634	3,205,186	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,684)	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,534,225	3,206,870
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,679,072	6,538,334	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,435)	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,575,311	6,541,769
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,328,859	2,060,505	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,083)	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,297,392	2,061,587
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,867,373	5,248,947	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,758)	06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	6,774,580	5,251,704
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,027,394	1,567,622	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(824)	06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,000,000	1,568,446
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,402,350	2,715,200	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,427)	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,356,377	2,716,626

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,083,239	3,654,492	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,920)	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	4,028,066	3,656,412
000000-00-0	Corporate Bond First to Default	2.BZ	0	316,628	266,260	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(140)	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	312,349	266,400
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,654,495	1,956,512	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,028)	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	2,618,627	1,957,540
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,611,064	2,030,920	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,067)	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	2,575,783	2,031,987
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,243,787	1,038,636	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(546)	144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	1,226,981	1,039,182
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,516,449	4,823,927	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,534)	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,441,910	4,826,462
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,122,886	12,051,508	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(6,332)	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	13,932,056	12,057,839
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,910,754	4,648,855	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,442)	172967-MD-0	CITIGROUP INC CORPORATE	1.GFE	5,830,887	4,651,298
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,034,602	2,775,629	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,458)	19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	2,993,598	2,777,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,473,066	2,768,078	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,454)	202795-JG-6	COMMONWEALTH EDISON CORPORATE	1.FFE	3,426,138	2,769,532
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,804,156	1,517,129	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(797)	202795-JJ-0	COMMONWEALTH EDISON CORPORATE	1.FFE	1,779,778	1,517,926
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,665,881	5,724,516	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,008)	20825C-BC-7	Conocophillips CORPORATE	1.GFE	7,562,299	5,727,523
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,637,669	1,921,169	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,009)	20825C-BE-3	Conocophillips CORPORATE	1.GFE	2,602,029	1,922,179
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,030,259	2,660,506	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,398)	210518-CU-8	Consumers Energy CORPORATE	1.FFE	2,989,314	2,661,904
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,324,023	2,737,452	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,438)	210518-DB-9	Consumers Energy CORPORATE	1.FFE	3,279,109	2,738,890
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,123,556	6,836,279	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,592)	210518-DH-6	Consumers Energy CORPORATE	1.FFE	9,000,278	6,839,870
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,369,017	4,346,006	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,283)	23338V-AF-3	DTE ELECTRIC CO CORPORATE	1.FFE	5,296,470	4,348,289
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,659,841	1,301,592	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(684)	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.FFE	1,637,413	1,302,276
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,097,204	916,028	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(481)	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.FFE	1,082,379	916,509
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,042,552	6,464,733	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,396)	244199-BG-9	DEERE & CO CORPORATE	1.FFE	7,933,880	6,468,130
000000-00-0	Corporate Bond First to Default	2.BZ	0	111,275	93,852	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(49)	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	109,771	93,901
000000-00-0	Corporate Bond First to Default	2.BZ	0	213,736	196,488	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(103)	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	210,848	196,591
000000-00-0	Corporate Bond First to Default	2.BZ	0	427,724	378,172	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(199)	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	421,945	378,371
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,355,094	6,314,632	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,318)	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,255,712	6,317,950
000000-00-0	Corporate Bond First to Default	2.BZ	0	942,160	788,915	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(414)	26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	929,429	789,330
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,591,788	1,315,589	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(691)	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,570,280	1,316,280
000000-00-0	Corporate Bond First to Default	2.BZ	0	806,944	630,609	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(331)	26444H-AA-9	DUKE ENERGY CORP CORPORATE	1.FFE	796,041	630,940
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,821,357	4,294,252	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,256)	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,756,210	4,296,508
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,937,837	3,126,278	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,642)	30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE	1.FFE	3,884,629	3,127,921
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,943,822	3,584,442	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,883)	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	3,890,533	3,586,325
000000-00-0	Corporate Bond First to Default	2.BZ	0	746,496	965,580	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(507)	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	736,409	966,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,629,860	4,649,036	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,443)	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	5,553,789	4,651,479
000000-00-0	Corporate Bond First to Default	2.BZ	0	113,453	103,287	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(54)	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	111,920	103,341
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,177,542	9,686,325	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(5,089)	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.EFE	11,026,510	9,691,414
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,471,757	1,722,122	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(905)	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,451,870	1,723,027
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,296,750	3,764,947	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,978)	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	4,238,692	3,766,925
000000-00-0	Corporate Bond First to Default	2.BZ	0	184,217	150,942	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(79)	437076-BP-6	Home Depot Inc CORPORATE	1.FFE	181,728	151,021
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,205,943	911,205	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(479)	45138L-BF-9	IDAHO PWR CO CORPORATE	1.GFE	1,189,648	911,684
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,741,625	9,287,982	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(4,880)	45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE	1.DFE	11,582,971	9,292,862
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,046,799	15,853,633	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(8,329)	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,802,949	15,861,962
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,093,983	6,569,505	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,452)	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	7,984,616	6,572,957
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,041,091	2,549,560	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,339)	45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	2,550,899
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,282,711	11,462,503	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(6,022)	46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,076,210	11,468,525
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,063,241	1,010,150	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(531)	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	1,048,874	1,010,681
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,121,120	2,012,693	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,057)	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,092,460	2,013,750
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,208,501	5,536,463	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,909)	478160-BV-5	JOHNSON & JOHNSON CORPORATE	1.AFE	6,124,611	5,539,372
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,557,235	3,240,045	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,702)	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,509,170	3,241,748
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,743,907	4,056,114	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,131)	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,679,806	4,058,245
000000-00-0	Corporate Bond First to Default	2.BZ	0	617,179	531,730	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(279)	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	608,839	532,009
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,074,788	8,813,457	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(4,630)	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	9,938,657	8,818,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	106,287	88,481	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(46)	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	104,851	88,527
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,049,201	1,817,195	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(955)	571676-AF-2	MARS INC CORPORATE	1.FFE	2,021,512	1,818,149

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,599,862	2,371,437	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,246)	573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORP	1.CFE	2,564,733	2,372,683
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,929,090	5,086,379	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,672)	57636Q-AH-7	Mastercard Inc CORPORATE	1.EFE	5,848,976	5,089,052
000000-00-0	Corporate Bond First to Default	2.BZ	0	462,125	427,095	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(224)	585055-BU-9	MEDTRONIC INC CORPORATE	1.GFE	455,881	427,320
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,472,517	2,635,190	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,384)	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	3,425,596	2,636,575
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,652,819	12,004,335	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(6,307)	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,468,341	12,010,642
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,943,110	3,739,220	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,965)	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	3,889,830	3,741,184
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,064,329	6,137,937	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,225)	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	7,955,363	6,141,162
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,386,749	4,005,319	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,104)	64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORP	1.AFE	5,313,963	4,007,424
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,015,412	3,425,252	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,800)	654106-AG-8	NIKE INC CORPORATE	1.EFE	3,961,156	3,427,051
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,487,329	1,258,831	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(661)	665772-CP-2	NORTHERN STATES PWR MINN CORPORATE	1.EFE	1,467,232	1,259,492
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,516,798	1,233,934	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(648)	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORA	1.EFE	1,496,303	1,234,583
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,563,721	4,254,034	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,235)	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,502,056	4,256,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,018,873	3,991,579	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,097)	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	3,964,569	3,993,676
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,992,891	2,331,859	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,225)	66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,952,450	2,333,084
000000-00-0	Corporate Bond First to Default	2.BZ	0	233,677	198,622	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(104)	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	230,519	198,727
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,885,465	5,068,278	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,663)	677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI	1.CFE	5,805,940	5,070,941
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,891,854	2,978,356	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,565)	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,839,267	2,979,921
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,242,866	5,319,130	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,795)	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORP	1.DFE	7,145,000	5,321,925
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,377,800	1,201,600	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(631)	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORP	1.DFE	1,359,183	1,202,231
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,630,625	1,462,829	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(769)	740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	1,608,591	1,463,597
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,108,058	2,332,044	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,225)	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,066,061	2,333,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,214,073	2,690,277	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,413)	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.EFE	3,170,644	2,691,690
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,357,663	5,101,920	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,680)	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,285,269	5,104,601
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,362,537	989,322	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(520)	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,344,127	989,842
000000-00-0	Corporate Bond First to Default	2.BZ	0	995,886	901,457	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(474)	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	982,429	901,930
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,688,777	1,505,061	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(791)	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	1,665,958	1,505,852
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,561,538	5,559,900	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,921)	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,472,878	5,562,821
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,871,474	4,146,212	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,178)	74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	4,805,650	4,148,390
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,574,355	4,648,046	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,442)	771196-BH-4	ROCHE HOLDINGS INC CORPORATE	1.CFE	5,499,034	4,650,488
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,816,089	9,511,698	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(4,997)	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,669,941	9,516,695
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,522,081	2,327,729	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,223)	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,488,003	2,328,952
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,798,321	2,793,078	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,467)	82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	3,746,998	2,794,545
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,028,041	1,877,020	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(986)	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,000,638	1,878,006
000000-00-0	Corporate Bond First to Default	2.BZ	0	358,263	316,257	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(166)	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	353,422	316,423
000000-00-0	Corporate Bond First to Default	2.BZ	0	156,031	149,425	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(79)	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	153,923	149,504
000000-00-0	Corporate Bond First to Default	2.BZ	0	857,868	733,465	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(385)	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	846,276	733,851
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,210,092	993,829	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(522)	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,193,741	994,352
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,345,078	3,059,083	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,607)	85440K-AA-2	STANFORD UNIVERSITY CORPORATE	1.AFE	3,299,879	3,060,690
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,901,311	3,466,000	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,821)	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	3,848,596	3,467,821
000000-00-0	Corporate Bond First to Default	2.BZ	0	97,348	85,913	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(45)	87612E-BF-2	TARGET CORP CORPORATE	1.FFE	96,032	85,958
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,393,625	3,252,642	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,709)	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,347,770	3,254,351
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,410,929	3,053,438	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,604)	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,364,840	3,055,042
000000-00-0	Corporate Bond First to Default	2.BZ	0	813,408	705,219	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(371)	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	802,417	705,590
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,424,917	10,634,631	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(5,587)	898813-AT-7	TUCSON ELEC PWR CO CORPORATE	1.GFE	14,230,006	10,640,218

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,300,778	3,885,172	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,041)	904764-BR-7	UNILEVER CAPITAL CORP CORPORATE	1.EFE	5,229,154	3,887,213
000000-00-0	Corporate Bond First to Default	2.BZ	0	340,826	304,321	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(160)	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	336,221	304,481
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,733,478	4,997,363	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,626)	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,642,495	4,999,988
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,610,863	1,513,630	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(795)	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	1,589,097	1,514,425
000000-00-0	Corporate Bond First to Default	2.BZ	0	487,430	437,604	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(230)	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.FFE	480,844	437,834
000000-00-0	Corporate Bond First to Default	2.BZ	0	940,478	775,534	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(407)	911312-AZ-9	UNITED PARCEL SERVICE CORPORATE	1.FFE	927,770	775,942
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,672,387	14,897,736	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(7,827)	911312-BW-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	13,487,644	14,905,563
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,182,771	1,703,776	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(895)	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,153,277	1,704,671
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,160,262	5,788,508	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,041)	91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUN	1.BFE	8,050,000	5,791,549
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,499,586	6,318,638	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,320)	91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	1.BFE	8,384,738	6,321,958
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,740,517	1,691,431	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(889)	92826C-AE-2	Visa Inc CORPORATE	1.DFE	1,716,999	1,692,320
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,895,733	4,265,257	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(2,241)	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	3,843,094	4,267,498
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,898,364	1,601,229	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(841)	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	1,872,713	1,602,070
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,460,653	1,265,724	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(665)	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,440,916	1,266,389
000000-00-0	Corporate Bond First to Default	2.BZ	0	38,921,540	28,747,460	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(15,103)	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	38,395,629	28,762,564
000000-00-0	Corporate Bond First to Default	2.BZ	0	320,361	283,809	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(149)	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	316,033	283,958
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,101,358	2,109,276	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(1,108)	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,072,964	2,110,385
000000-00-0	Corporate Bond First to Default	2.BZ	0	744,713	652,570	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(343)	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	734,650	652,913
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,970,291	6,283,801	04/08/2022	06/20/2027	Credit Default Swap - 152617CM	0	(3,301)	976826-BN-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	7,862,596	6,287,103
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	1,487,886	1,020,033	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	(1,127,669)	(33,464)	00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	1,494,307	1,053,497
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,922,980	3,698,932	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(121,350)	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	4,944,225	3,820,283
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,730,683	10,240,383	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(335,954)	00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP CORPOR	1.CFE	14,794,252	10,576,338
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,087,563	7,307,057	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(239,721)	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	10,131,095	7,546,778
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,304,727	2,685,789	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(88,112)	037833-DZ-0	APPLE INC CORPORATE	1.BFE	3,318,988	2,773,901
000000-00-0	Corporate Bond First to Default	2.BZ	0	26,323,654	18,883,848	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(619,519)	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	26,437,251	19,503,367
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,048,803	5,455,242	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(178,969)	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,074,906	5,634,211
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,327,707	4,674,189	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(153,345)	046353-AZ-1	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,355,014	4,827,534
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,630,020	3,210,081	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(105,312)	06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER	1.GFE	4,650,000	3,315,393
000000-00-0	Corporate Bond First to Default	2.BZ	0	306,677	278,522	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(9,137)	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.BFE	308,000	287,660
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,065,257	2,307,095	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(75,688)	130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	3,078,484	2,382,783
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,051,104	8,212,080	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(269,412)	130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	11,098,794	8,481,492
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,467,301	5,189,545	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(170,252)	149123-CE-9	CATERPILLAR INC CORPORATE	1.FFE	7,499,526	5,359,797
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,498,573	4,006,767	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(131,449)	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	4,517,986	4,138,216
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,982,720	13,235,998	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(434,231)	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,064,638	13,670,229
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,204,227	4,325,828	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(141,917)	202795-JP-6	COMMONWEALTH EDISON CORPORATE	1.FFE	5,226,685	4,467,745
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,799,105	1,866,555	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(61,236)	210518-DJ-2	Consumers Energy CORPORATE	1.EFE	2,811,184	1,927,790
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,472,404	1,008,653	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(33,091)	210518-DN-3	Consumers Energy CORPORATE	1.EFE	1,478,758	1,041,743
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,372,930	4,650,302	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(152,562)	369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE	1.GFE	6,400,432	4,802,863
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,782,487	5,233,266	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(171,687)	38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATE	1.FFE	6,811,756	5,404,953
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,158,474	2,292,582	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(75,212)	427866-BB-3	HERSHEY CO CORPORATE	1.FFE	3,172,104	2,367,794
000000-00-0	Corporate Bond First to Default	2.BZ	0	104,549	73,996	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(2,428)	455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	105,000	76,423
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,957,031	7,001,236	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(229,688)	45517J-AA-7	INDIANA UNIV CORPORATE	1.AFE	10,000,000	7,230,924
000000-00-0	Corporate Bond First to Default	2.BZ	0	187,577	128,773	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(4,225)	478160-CS-1	JOHNSON & JOHNSON CORPORATE	1.AFE	188,386	132,998
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,515,601	1,032,993	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(33,889)	571748-BQ-4	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	1,522,141	1,066,883
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,738,460	6,324,308	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(207,480)	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,767,540	6,531,788
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,169,419	2,103,315	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(69,003)	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,178,781	2,172,318
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,196,273	1,087,632	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(35,682)	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,201,436	1,123,314
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,741,047	2,683,926	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(88,051)	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	3,757,191	2,771,977
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,401,975	1,255,441	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(41,187)	61945C-AB-9	THE MOSAIC CO CORPORATE	2.BFE	1,408,025	1,296,628
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,010,985	7,834,223	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(257,016)	641062-AY-0	NESTLE HLDGS INC. CORPORATE	1.DFE	9,049,872	8,091,239
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,118,612	1,559,472	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(51,161)	68233J-BD-5	Oncor Electric Delivery Co CORPORAT	1.FFE	2,127,755	1,610,634

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,632,027	1,195,192	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(39,210)	68233J-BP-8	Oncor Electric Delivery Co CORPORAT	1.FFE	1,639,070	1,234,402
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,160,157	2,385,152	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(78,249)	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,173,794	2,463,401
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,768,516	1,293,740	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(42,443)	69351U-AV-5	PPL Electric Utilities Corp CORPORA	1.EFE	1,776,148	1,336,183
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,294,621	1,113,354	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(36,526)	709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORP	1.EFE	1,300,208	1,149,879
000000-00-0	Corporate Bond First to Default	2.BZ	0	595,905	889,428	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(29,179)	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	598,477	918,608
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,164,722	7,710,404	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(252,954)	74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	10,208,587	7,963,358
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,185,013	843,062	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(27,658)	745332-CK-0	PUGET SOUND ENERGY CORPORATE	1.FFE	1,190,127	870,720
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,350,684	6,650,215	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(218,172)	767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	9,391,036	6,868,388
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,177,656	3,779,255	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(123,985)	81728X-AA-6	Sentara Hlthcre CORPORATE	1.CFE	5,200,000	3,903,241
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,412,860	2,984,304	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(97,905)	907818-ER-5	UNION PACIFIC CORP CORPORATE	1.GFE	4,431,904	3,082,210
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,973,773	3,967,993	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(130,177)	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	4,995,237	4,098,170
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,085,377	20,566,582	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(674,724)	914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI	1.AFE	23,185,000	21,241,305
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,972,856	2,799,197	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(91,833)	915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABL	1.AFE	3,990,000	2,891,030
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,067,370	2,135,022	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(70,043)	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	2,076,291	2,205,065
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,303,777	949,730	04/08/2022	06/20/2027	Credit Default Swap - 152618CM	0	(31,158)	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,309,403	980,887
000000-00-0	Corporate Bond First to Default	2.BZ	230,000,000	1,349,689	1,131,714	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	(5,613,937)	(30,148)	254687-EP-7	WALT DISNEY COMPANY CORPORATE	1.GFE	1,382,727	1,161,861
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,832,166	7,987,033	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(212,766)	00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP	1.DFE	8,023,885	8,199,799
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,287,539	1,266,614	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(33,741)	009279-AC-4	AIRBUS SE CORP FOREIGN	1.FFE	1,319,056	1,300,355
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,082,962	17,243,476	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(459,347)	01959L-AA-0	Allina Health System CORPORATE	1.DFE	17,501,125	17,702,823
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,081,051	18,116,624	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(482,607)	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	19,548,124	18,599,230
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,358,740	17,770,140	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(473,377)	025816-BF-5	AMERICAN EXPRESS CO CORP	1.FFE	18,808,132	18,243,517
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,959,334	1,907,141	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(50,804)	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1.FFE	2,007,296	1,957,945
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,698,194	2,652,113	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(70,649)	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	2,764,242	2,722,762
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,135,860	2,789,707	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(74,315)	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1.GFE	3,212,621	2,864,021
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,686,392	3,844,657	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(102,417)	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,776,629	3,947,075
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,671,710	3,800,341	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(101,237)	114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP	1.EFE	3,761,588	3,901,578
000000-00-0	Corporate Bond First to Default	2.BZ	0	182,761	170,468	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(4,541)	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1.CFE	187,235	175,009
000000-00-0	Corporate Bond First to Default	2.BZ	0	140,665	139,996	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(3,729)	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1.FFE	144,108	143,726
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,898,919	14,041,526	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(374,051)	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1.GFE	14,239,142	14,415,577
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,675,413	7,468,967	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(198,965)	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	7,863,295	7,667,932
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,221,946	3,136,591	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(83,555)	20826F-AY-2	CONOCOPHILLIPS CO CORPORATE	1.GFE	3,300,815	3,220,146
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,539,262	20,655,266	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(550,233)	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1.BFE	20,017,552	21,205,499
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,162,133	4,991,886	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(132,978)	244199-BF-1	DEERE & CO CORPORATE	1.FFE	5,288,494	5,124,864
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,547,595	8,475,038	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(225,766)	437076-BD-3	Home Depot Inc CORPORATE	1.FFE	8,756,826	8,700,804
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,665,715	1,577,912	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(42,034)	540424-AP-3	LOEWS CORP CORP	1.GFE	1,706,489	1,619,946
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,308,886	3,374,317	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(89,888)	57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP S	1.EFE	3,389,882	3,464,206
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,936,272	4,953,525	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(131,956)	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1.EFE	5,057,104	5,085,482
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,613,254	17,218,309	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(458,677)	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	18,044,398	17,676,985
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,021,770	14,496,520	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(386,171)	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	14,365,000	14,882,691
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,585,687	2,543,041	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(67,744)	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	2,648,981	2,610,785
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,090,074	7,964,899	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(212,176)	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.DFE	8,288,106	8,177,075
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,549,328	3,267,522	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(87,043)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,636,210	3,354,565
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,799,448	11,463,322	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(305,370)	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1.DFE	12,088,279	11,768,692

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	148,477	135,644	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(3,613)	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	152,111	139,257
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,655,571	1,447,117	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(38,550)	94974B-FP-0	Wells Fargo & Co NT CORPORATE	2.BFE	1,696,096	1,485,667
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,739,597	18,734,304	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(499,061)	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	20,222,790	19,233,365
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,716,206	1,745,438	06/21/2022	06/20/2032	Credit Default Swap - 153907CM	0	(46,497)	983024-AG-5	WYETH CORPORATE	1.FFE	1,758,216	1,791,935
000000-00-0	Corporate Bond First to Default	2.BZ	120,000,000	3,985,062	3,722,106	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	(3,079,045)	(101,133)	020002-BA-8	ALLSTATE CORP CORP	1.GFE	4,085,640	3,823,239
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,377,703	1,248,679	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(33,928)	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,412,475	1,282,607
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,153,347	1,057,105	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(28,722)	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,182,456	1,085,827
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,613,835	1,425,996	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(38,745)	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	1,654,566	1,464,742
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,072,011	20,239,356	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(549,920)	13063B-JC-7	CALIFORNIA ST CORP MUNI	1.CFE	20,578,606	20,789,275
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,145,455	1,033,397	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(28,078)	172967-FX-4	CITIGROUP INC CORPORATE	1.GFE	1,174,365	1,061,475
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,485,120	4,144,507	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(112,610)	25468P-CX-2	WALT DISNEY CO CORPORATE	2.AFE	4,598,319	4,257,116
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,049,555	5,645,235	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(153,386)	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	6,202,239	5,798,620
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,532,971	10,649,022	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(289,343)	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.FFE	11,824,051	10,938,365
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,434,456	13,193,509	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(358,478)	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	13,773,527	13,551,987
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,014,425	961,592	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(26,127)	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,040,028	987,719
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,076,001	3,793,997	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(103,086)	63946B-AG-5	NBCUniversal Media, LLC CORPORATE	1.GFE	4,178,875	3,897,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,013,258	4,806,588	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(130,599)	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	5,139,787	4,937,186
000000-00-0	Corporate Bond First to Default	2.BZ	0	244,826	230,903	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(6,274)	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.CFE	251,005	237,177
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,836,094	4,578,491	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(124,401)	797440-BM-5	San Diego Gas Electric Engine CORPO	1.FFE	4,958,152	4,702,892
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,903,360	7,304,783	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(198,477)	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	8,102,832	7,503,260
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,462,941	7,303,045	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(198,430)	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	7,651,298	7,501,475
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,841,794	12,384,443	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(336,495)	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	14,191,145	12,720,938
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,663,118	4,620,990	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(125,556)	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	4,780,810	4,746,546
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,090,618	7,645,112	06/23/2022	06/20/2032	Credit Default Swap - 153961CM	0	(207,724)	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,294,816	7,852,836
000000-00-0	Corporate Bond First to Default	2.BZ	130,000,000	9,097,956	8,586,441	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	(2,899,388)	(240,373)	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	9,302,882	8,826,814
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,213,710	21,162,645	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(592,437)	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	23,736,585	21,755,082
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,466,712	1,389,925	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(38,910)	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,499,749	1,428,835
000000-00-0	Corporate Bond First to Default	2.BZ	0	870,135	776,918	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(21,749)	172967-JU-6	CITIGROUP INC CORPORATE	1.GFE	889,735	798,667
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,140,081	12,647,562	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(354,062)	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1.EFE	13,436,054	13,001,624
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,312,709	5,289,061	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(148,064)	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	5,432,374	5,437,125
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,008,178	902,865	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(25,275)	539830-BB-4	LOCKHEED MARTIN CORP CORP	1.GFE	1,030,887	928,140
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,947,996	3,012,460	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(84,332)	57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP S	1.DFE	3,014,398	3,096,793
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,008,732	7,674,476	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(214,843)	589331-AS-6	MERCK AND CO CORPORATE	1.EFE	8,189,123	7,889,319
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,537,145	4,297,769	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(120,314)	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	4,639,342	4,418,083
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,966,920	2,013,048	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(56,354)	605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP	1.CFE	2,011,223	2,069,402
000000-00-0	Corporate Bond First to Default	2.BZ	0	275,460	245,289	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(6,867)	662352-AB-9	Northwell Health CORPORATE	1.GFE	281,664	252,156
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,929,426	13,613,244	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(381,096)	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	14,243,178	13,994,339
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,007,921	3,927,671	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(109,953)	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	4,098,197	4,037,624
000000-00-0	Corporate Bond First to Default	2.BZ	0	980,900	829,924	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(23,233)	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,002,995	853,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,805,326	1,517,843	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(42,491)	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,845,990	1,560,334
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,471,437	7,927,926	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(221,938)	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	8,662,251	8,149,864
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,951,818	2,798,163	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(78,333)	744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	3,018,306	2,876,496
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,299,878	3,300,463	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(92,395)	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	3,374,206	3,392,857
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,285,385	19,920,556	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(557,665)	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	21,764,825	20,478,222
000000-00-0	Corporate Bond First to Default	2.BZ	0	144,257	123,292	06/24/2022	06/20/2032	Credit Default Swap - 153976CM	0	(3,452)	899043-AA-1	TUFTS UNIVERSITY MA CORP	1.DFE	147,507	126,744
9999999999 - Totals				2,371,524,230	2,166,893,434	XXX	XXX	XXX	5,077,546	(46,572,020)	XXX	XXX	XXX	2,366,446,684	2,213,465,454

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	15	2,064,425,631	12	2,651,846,419	0	0	0	0	15	2,064,425,631
2. Add: Opened or Acquired Transactions	14	2,622,691,522	4	1,626,588,593	0	0	0	0	18	4,249,280,115
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	17	1,955,726,643	1	1,118,998,857	0	0	0	0	18	3,074,725,500
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	79,544,091	XXX	787,911,894	XXX	0	XXX	0	XXX	867,455,985
7. Ending Inventory	12	2,651,846,419	15	2,371,524,261	0	0	0	0	15	2,371,524,261

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	2,333,827,438	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,030,900	
3.	Total (Line 1 plus Line 2)		2,338,858,338
4.	Part D, Section 1, Column 6	3,908,364,593	
5.	Part D, Section 1, Column 7	(1,569,506,255)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,314,982,650	
8.	Part B, Section 1, Column 13	63,298,185	
9.	Total (Line 7 plus Line 8)		2,378,280,835
10.	Part D, Section 1, Column 9	4,143,628,603	
11.	Part D, Section 1, Column 10	(1,765,347,768)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,256,482,007	
14.	Part B, Section 1, Column 20	280,688,951	
15.	Part D, Section 1, Column 12	3,537,170,958	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	2,889,024,370	1,692,984,393
2.	Cost of cash equivalents acquired	45,492,041,211	60,317,884,744
3.	Accrual of discount	7,339,987	3,154,117
4.	Unrealized valuation increase (decrease)	(9,560)	(40,254)
5.	Total gain (loss) on disposals	199,615	(271,310)
6.	Deduct consideration received on disposals	45,931,351,725	59,123,529,621
7.	Deduct amortization of premium	126,453	287,405
8.	Total foreign exchange change in book/adjusted carrying value	(365,247)	(172,174)
9.	Deduct current year's other than temporary impairment recognized	0	698,120
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,456,752,197	2,889,024,370
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,456,752,197	2,889,024,370

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
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	17,248
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	6,299,000
Office Building	Scranton	PA	02/01/2006		0	0	0	33,775
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	(2,564)
293400, Retail	Chicago	IL	12/30/2012		0	0	0	554,977
293700, Retail	New York	NY	12/18/2013		0	0	0	99,463
0199999. Acquired by Purchase					0	0	0	7,001,900
0399999 - Totals					0	0	0	7,001,900

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
EH1, Office, Land	Upper Dublin	PA	06/14/2022	BT Welsh TLC-Reedman, LLC and BT Welsh BT 213 Properties, LLC	175,732,133	0	23,100,620	2,559,443	0	0	(2,559,443)	0	31,036,419	28,730,738	0	193,738	193,738	10,154,933	6,560,119
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	4,784
0199999. Property Disposed					175,732,133	0	23,100,620	2,559,443	0	0	(2,559,443)	0	31,036,419	28,730,738	0	193,738	193,738	10,154,933	6,564,903
0399999 - Totals					175,732,133	0	23,100,620	2,559,443	0	0	(2,559,443)	0	31,036,419	28,730,738	0	193,738	193,738	10,154,933	6,564,903

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
717612108	PIEDMONT	AL		06/01/2022	2.620	2,299,530	0	10,944,919
717612132	PRATTVILLE	AL		11/16/2021	2.320	0	6,780,302	589,331,734
717612107	WEOGUFKA	AL		05/28/2021	2.720	0	1,114,605	62,368,582
717612092	CLARENDON	AR		06/01/2022	2.600	922,304	0	2,650,000
717612189	EUDORA	AR		12/20/2021	3.330	0	17,957,636	525,165,198
717611948	POINSETT	AR		06/01/2022	2.850	3,000,000	0	5,522,662
717612171	POINSETT	AR		06/01/2022	3.100	859,677	0	1,856,010
717612247	ROLL	AZ		05/23/2022	4.630	1,400,000	0	2,400,000
717611917	WILCOX	AZ		08/12/2020	3.140	0	842,144	13,381,411
717612181	WILCOX	AZ		12/28/2021	2.750	0	275,131	25,019,654
717612168	CANTUA CREEK	CA		03/21/2022	3.520	0	42,010,365	360,048,166
717610986	CHICO	CA		05/18/2015	3.500	0	10,552,237	83,557,120
717612116	COALINGA	CA		05/27/2021	3.650	0	2,607,477	11,230,005
717612165	FOWLER	CA		11/09/2021	2.300	0	807,283	58,719,187
717612023	LOST HILLS	CA		03/04/2021	2.680	0	15,557,977	318,393,167
717612157	NAPA	CA		10/29/2021	3.470	0	1,300,000	59,600,000
717612213	SPENCER	IA		05/10/2022	3.390	23,000,000	0	59,465,761
717612214	SPENCER	IA		05/10/2022	3.390	3,000,000	0	8,002,801
717612252	SPENCER	IA		06/27/2022	4.480	3,300,000	0	5,294,776
717610987	WILLIAMSBURG	IA		06/01/2022	3.900	1,912,171	0	4,834,758
717611889	MOUNTAINLAKE	MN		06/01/2022	3.250	2,159,030	0	4,554,628
717612008	ELSIE	OR		12/31/2020	2.530	0	13,319,993	103,603,462
717611984	WASTA	SD		06/01/2022	3.350	1,751,345	0	6,889,349
717612233	BREWSTER	WA		05/16/2022	4.780	29,005,000	0	60,296,221
717612128	YAKIMA	WA		07/14/2021	3.320	0	5,004,662	53,987,826
717612129	YAKIMA	WA		07/14/2021	3.320	0	1,251,166	13,496,938
0199999. Mortgages in good standing - Farm Mortgages						72,609,057	119,380,977	2,450,614,335
752200014	BRISBANE	AUS		06/30/2021	5.750	0	1,700,735	49,515,998
752000430	CENTRAL COAST	AUS		06/01/2022	3.670	19,864,748	0	29,101,465
752200006	SYDNEY	AUS		10/04/2019	6.000	0	275,985	29,706,480
752200019	SYDNEY	AUS		06/21/2022	3.500	1,374,642	0	47,654,145
706111262	CHANDLER	AZ		09/14/2021	2.850	0	9,091,915	35,557,904
706111216	CAMARILLO	CA		05/06/2021	3.630	0	3,199,892	35,180,579
706111368	CARSON	CA		04/29/2022	3.230	67,825,430	16,025,817	121,870,246
706109818	CHINO	CA		02/01/2022	3.410	0	1,231,841	7,608,027
706109906	CHINO	CA		06/01/2022	3.900	161,330	0	514,745
706109907	CHINO	CA		06/01/2022	3.900	439,991	0	1,724,109
706109908	CHINO	CA		06/01/2022	3.900	578,441	0	1,326,930
706109909	CHINO	CA		12/01/2021	3.900	0	1,534,428	11,732,356
706109910	CHINO	CA		06/01/2022	3.900	586,653	0	2,293,894
706109911	CHINO	CA		06/01/2022	3.900	322,660	0	666,010
706109912	CHINO	CA		06/01/2022	3.900	2,581,277	0	7,008,339
706109915	CHINO	CA		06/01/2022	3.860	2,159,781	0	8,468,193
706110006	CHINO	CA		06/01/2022	4.040	9,963,997	0	25,826,920
706110007	CHINO	CA		06/01/2022	4.040	6,490,310	0	17,867,780
706109901	CITY OF INDUSTRY	CA		12/01/2021	3.900	0	6,510,831	34,284,923
706111210	CONCORD	CA		04/30/2021	3.630	0	9,508,861	166,039,502
706111223	CONCORD	CA		06/15/2021	3.670	0	6,485,253	39,385,556
706111186	COSTA MESA	CA		05/20/2021	2.900	0	14,775,448	560,948,280
706109805	CYPRESS	CA		05/01/2015	3.900	0	1,271,817	8,724,767
706111374	GARDEN GROVE	CA		04/29/2022	3.530	30,000,000	0	46,083,026
706110586	IRVINE	CA		11/01/2018	4.110	0	3,386,787	86,793,698
706109285	IRWINDALE	CA		10/30/2013	4.550	0	1,447,678	18,959,213
706109838	LOS ANGELES	CA		06/01/2022	3.440	1,680,463	0	4,941,045
706111052	LOS ANGELES	CA		08/10/2020	3.000	0	1,116,477	10,486,021
706109875	NEWPORT BEACH	CA		09/21/2021	3.880	0	1,661,339	27,357,248
706111126	NEWPORT BEACH	CA		11/18/2020	2.750	0	2,389,565	55,129,311
706109816	OAKLAND	CA		09/21/2021	3.340	0	1,674,282	23,654,850
706109289	ONTARIO	CA		11/13/2013	4.550	0	875,147	6,589,715
706111217	PICO RIVERA	CA		07/23/2021	2.920	0	2,016,483	9,745,291
706110081	PLEASANTON	CA		04/29/2016	3.790	0	5,781,998	16,640,431
706109286	ROWLAND HEIGHTS	CA		10/30/2013	4.550	0	1,107,048	13,824,048
706109820	SACRAMENTO	CA		12/01/2021	3.540	0	1,054,378	18,063,777
706109781	SAN FRANCISCO	CA		06/01/2022	4.750	2,092,341	0	6,442,140

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
706111388	SAN FRANCISCO	CA		06/21/2022	4.050	52,244,000	0	84,215,769
706109837	SAN RAMON	CA		06/01/2022	4.210	8,998,910	0	18,602,087
706111170	SANTA BARBARA	CA		06/01/2022	2.730	15,648,288	0	32,202,563
706109281	SANTA FE SPRINGS	CA		09/25/2013	4.550	0	297,293	5,179,627
706109282	SANTA FE SPRINGS	CA		09/26/2013	4.550	0	913,114	10,581,332
706109283	SANTA FE SPRINGS	CA		09/24/2013	4.550	0	1,059,637	18,564,359
706109284	SANTA FE SPRINGS	CA		10/30/2013	4.550	0	1,720,183	17,654,760
706109287	SANTA FE SPRINGS	CA		10/30/2013	4.550	0	723,839	8,970,248
706111067	SANTA FE SPRINGS	CA		07/01/2020	3.150	0	2,199,286	8,156,693
706108825	UNION CITY	CA		08/15/2012	4.010	0	6,864,547	43,599,267
706109899	WALNUT	CA		12/01/2021	3.920	0	586,656	4,409,788
706109900	WALNUT	CA		12/01/2021	3.900	0	602,158	3,383,528
706110579	DENVER	CO		09/21/2021	4.090	0	32,715,357	106,648,546
706111248	DENVER	CO		06/01/2022	2.450	2,316,414	0	3,897,282
706110648	DAVENPORT	FL		11/08/2018	4.580	0	1,682,613	306,310,574
706111411	JACKSONVILLE	FL		04/21/2022	3.976	24,000,000	0	33,628,240
706111405	LAND O' LAKES	FL		04/26/2022	3.426	25,386,680	0	40,635,443
706110706	ATLANTA	GA		03/06/2019	2.850	0	1,203,826	39,919,452
706110707	ATLANTA	GA		03/06/2019	2.850	0	864,580	28,067,923
706110708	ATLANTA	GA		03/06/2019	2.800	0	686,502	25,829,844
706110709	ATLANTA	GA		03/06/2019	2.800	0	1,166,570	45,869,236
706110710	ATLANTA	GA		03/06/2019	2.900	0	602,208	30,956,562
706111420	ATLANTA	GA		06/01/2022	3.684	22,589,579	0	31,840,340
706110566	FAIRBURN	GA		06/01/2022	3.910	15,051,271	0	27,470,840
706111307	JEFFERSON	GA		10/01/2021	4.091	0	157,994	19,224,381
706111123	PENDERGRASS	GA		12/17/2020	2.980	0	1,792,668	168,863,055
706111131	PORT WENTWORTH	GA		11/18/2020	2.810	0	1,149,290	27,149,152
706111220	UNION CITY	GA		12/30/2021	3.180	0	9,868,394	39,338,579
706111289	UNION CITY	GA		06/01/2022	2.300	11,153,435	0	17,425,231
749000450	WEDNESBURY	GBR		06/21/2022	4.560	58,732,800	0	82,256,443
706110332	DES PLAINES	IL		05/23/2017	4.120	0	1,746,478	4,930,970
706110346	DES PLAINES	IL		05/23/2017	4.120	0	2,000,661	9,247,285
706110347	ITASCA	IL		05/23/2017	4.120	0	545,823	2,273,096
706110348	ITASCA	IL		05/23/2017	4.120	0	947,585	4,642,549
706110333	MUNDELEIN	IL		05/23/2017	4.120	0	429,360	1,872,668
706110349	NAPERVILLE	IL		05/23/2017	4.120	0	692,182	2,873,656
706109218	PEORIA	IL		06/01/2022	3.850	2,441,115	0	9,463,159
706111413	TINLEY PARK	IL		06/23/2022	4.360	76,250,000	0	118,453,129
706109221	ELKHART	IN		06/01/2022	3.850	587,804	0	3,097,233
706111140	OVERLAND PARK	KS		12/22/2020	2.640	0	1,280,410	47,472,813
706111045	HINGHAM	MA		06/01/2022	3.700	211,269	0	316,863
706111044	MARSHFIELD	MA		06/01/2022	3.700	446,566	0	619,913
706111046	WEYMOUTH	MA		06/01/2022	3.700	247,454	0	333,148
706111213	TIJUANA	MEX		08/06/2021	4.020	0	11,138,163	88,501,434
706109220	BATTLE CREEK	MI		06/01/2022	3.850	674,246	0	2,884,782
706109223	GRAND RAPIDS	MI		06/01/2022	3.850	414,920	0	2,058,070
706109222	KALAMAZOO	MI		06/01/2022	3.850	423,219	0	2,497,117
706111422	EARTH CITY	MO		06/27/2022	4.440	35,000,000	0	46,924,898
706111326	CARY	NC		03/15/2022	4.970	0	38,166	13,300,104
706111160	FAYETTEVILLE	NC		03/10/2021	2.790	0	1,564,739	9,606,142
706111109	RALEIGH	NC		09/24/2020	4.120	0	7,442,642	32,222,959
706111401	BASKING RIDGE	NJ		06/15/2022	3.940	30,000,000	0	85,889,709
706111074	ENGLEWOOD	NJ		06/01/2022	2.990	8,773,208	0	17,567,881
706111424	FLORENCE	NJ		05/09/2022	3.410	4,772,485	0	14,061,462
706111402	HIGHLAND PARK	NJ		06/08/2022	3.940	9,700,000	0	13,941,339
706111383	MONTVALE	NJ		05/05/2022	4.150	8,713,658	689,195	60,424,180
706109807	NORTH BRUNSWICK	NJ		06/01/2022	3.140	888,126	0	2,799,418
706111371	SWEDESBORO	NJ		05/09/2022	3.410	30,827,515	0	91,364,920
706111385	LAS VEGAS	NV		06/16/2022	3.800	18,367,925	0	39,609,353
706109830	NEW YORK	NY		02/01/2022	3.370	0	1,384,229	4,106,663
706109940	NEW YORK	NY		08/09/2016	3.900	0	6,366,790	111,242,410
706111190	NEW YORK	NY		06/01/2022	2.350	5,819,431	0	13,121,624
706111430	WESTHAMPTON BEACH	NY		06/16/2022	4.434	24,622,000	0	54,547,717
706109217	BATAVIA	OH		06/01/2022	3.850	1,680,428	0	9,559,191
706110683	GROVE CITY	OH		03/18/2019	4.070	0	93,644,399	221,020,942

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
706109851	BEAVERTON	OR		02/01/2022	3.680	0	4,122,053	11,015,231
706110864	HAPPY VALLEY	OR		10/31/2019	5.136	0	809,771	38,354,847
706110866	HILLSBORO	OR		10/31/2019	5.136	0	383,589	17,857,122
706109296	BETHLEHEM	PA		06/01/2022	5.590	2,371,767	0	3,766,146
706111288	EXTON	PA		08/20/2021	4.248	0	56,617	10,993,036
706109856	HORSHAM TOWNSHIP	PA		06/01/2022	3.750	1,153,772	0	2,486,275
706109855	MALVERN	PA		06/01/2022	3.700	8,498,183	0	20,075,369
706111215	CHARLESTON	SC		05/20/2021	2.930	0	6,925,167	28,695,536
706111159	COLLIERVILLE	TN		03/10/2021	2.790	0	2,836,088	17,464,522
706109848	ADDISON	TX		07/01/2015	3.820	0	23,909,839	86,141,813
706111348	ARLINGTON	TX		11/16/2021	2.550	0	880,997	5,735,506
706111349	ARLINGTON	TX		11/16/2021	2.550	0	612,449	3,987,520
706111134	AUSTIN	TX		01/15/2021	4.000	0	6,961,867	183,621,511
706111244	AUSTIN	TX		06/14/2022	3.330	2,855,000	0	4,303,338
706111394	AUSTIN	TX		04/29/2022	4.360	41,275,800	0	73,656,513
706111313	COPPELL	TX		11/16/2021	2.550	0	1,063,004	6,920,356
706111346	COPPELL	TX		11/16/2021	2.550	0	935,157	6,088,524
706111347	COPPELL	TX		11/16/2021	2.550	0	923,678	6,013,775
706110350	DALLAS	TX		05/23/2017	4.120	0	540,869	2,205,223
706110353	DALLAS	TX		05/23/2017	4.120	0	937,335	4,176,132
706111030	DALLAS	TX		01/15/2020	3.350	0	809,020	79,925,031
706110351	GRAND PRAIRIE	TX		05/23/2017	4.120	0	1,054,581	4,041,550
706109209	HOUSTON	TX		10/15/2013	5.200	0	2,303,942	20,126,624
706110554	HOUSTON	TX		07/30/2018	3.900	0	4,533,160	64,666,615
706111059	HOUSTON	TX		03/12/2020	3.150	0	201,276	43,185,124
706110352	IRVING	TX		05/23/2017	4.120	0	2,751,308	11,567,934
706109846	SALT LAKE CITY	UT		06/01/2022	3.220	4,997,710	0	14,415,055
706108495	ARLINGTON	VA		03/23/2011	5.310	0	8,977,757	93,694,242
706109809	FAIRFAX	VA		06/01/2022	3.890	1,256,580	0	1,966,064
706109235	MCLEAN	VA		08/30/2013	4.100	0	16,586,320	389,930,393
706109398	VIRGINIA BEACH	VA		03/17/2014	4.410	0	5,364,453	53,780,301
706110701	EVERETT	WA		06/01/2022	4.450	5,601,180	0	8,377,800
706111391	REDMOND	WA		05/25/2022	3.120	12,750,000	0	33,727,184
706111113	RENTON	WA		09/17/2020	3.220	0	4,830,944	126,226,963
706111119	RENTON	WA		06/01/2022	4.220	4,108,986	0	5,303,407
706109265	SEATTLE	WA		06/01/2022	5.230	2,813,268	0	4,108,723
706109319	SEATTLE	WA		07/09/2014	4.880	0	4,593,667	56,411,904
706110865	SEATTLE	WA		10/31/2019	5.136	0	394,044	17,980,368
706109219	GRAND CHUTE	WI		06/01/2022	3.850	1,246,836	0	6,247,620
0599999. Mortgages in good standing - Commercial mortgages-all other						732,033,892	395,190,489	5,630,658,102
752200018	SYDNEY	AUS		12/21/2021	6.000	0	561,127	75,891,719
0699999. Mortgages in good standing - Mezzanine Loans						0	561,127	75,891,719
0899999. Total Mortgages in good standing						804,642,949	515,132,593	8,157,164,156
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						804,642,949	515,132,593	8,157,164,156

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
752000239	BRISBANE	AUS		09/21/2021	05/16/2022	5,120,178	0	(9,840)	0	0	(9,840)	128,772	5,387,402	5,027,513	(221,079)	(138,810)	(359,890)
706110860	GLENDALE	AZ		08/29/2019	05/12/2022	7,682,274	0	0	0	0	0	0	7,682,274	7,682,274	0	0	0
706108751	CALABASAS	CA		07/11/2012	05/09/2022	4,655,370	0	0	0	0	0	0	4,562,471	4,562,471	0	0	0
706109913	CHINO	CA		12/01/2021	05/23/2022	3,129,785	0	(4,212)	0	0	(4,212)	0	3,069,443	2,891,311	0	(178,132)	(178,132)
706109903	CITY OF INDUSTRY	CA		12/01/2021	05/23/2022	3,712,562	0	(4,947)	0	0	(4,947)	0	3,641,040	3,431,865	0	(209,174)	(209,174)
706109897	ONTARIO	CA		07/17/2019	05/23/2022	5,530,879	0	(2,923)	0	0	(2,923)	0	5,439,151	5,313,244	0	(125,907)	(125,907)
706109898	ONTARIO	CA		12/01/2021	05/23/2022	1,250,547	0	(1,666)	0	0	(1,666)	0	1,226,455	1,155,997	0	(70,459)	(70,459)
706110819	SAN BERNARDINO	CA		08/09/2019	04/28/2022	193,411,928	0	0	0	0	0	0	193,126,222	187,770,500	0	(5,355,722)	(5,355,722)
706108848	SAN FRANCISCO	CA		08/02/2012	06/21/2022	19,650,000	0	0	0	0	0	0	19,650,000	19,650,000	0	0	0
706109937	SAN FRANCISCO	CA		11/10/2015	06/21/2022	19,650,000	0	0	0	0	0	0	19,650,000	19,650,000	0	0	0
706110289	SAN JOSE	CA		03/08/2017	04/08/2022	10,707,512	0	0	0	0	0	0	0	0	0	0	0
706110299	UNION CITY	CA		03/31/2017	04/05/2022	4,033,240	0	0	0	0	0	0	4,033,240	4,033,240	0	0	0
717611056	CENTER	CO		09/21/2021	06/10/2022	1,132,318	0	(3,239)	0	0	(3,239)	0	1,096,249	1,034,474	0	(61,775)	(61,775)
717611353	HUGO	CO		12/07/2016	06/06/2022	3,337,207	0	0	0	0	0	0	3,286,790	3,286,790	0	0	0
706108839	WASHINGTON	DC		07/26/2012	04/12/2022	2,981,464	0	0	0	0	0	0	2,948,628	2,948,628	0	0	0
706109107	WASHINGTON	DC		04/01/2016	06/13/2022	1,202,787	0	(807)	0	0	(807)	0	0	0	0	0	0
706109740	WASHINGTON	DC		09/21/2021	06/03/2022	78,825,325	0	(216,928)	0	0	(216,928)	0	77,351,682	77,243,398	0	(108,285)	(108,285)
706110870	PEACHTREE CORNERS	GA		09/13/2019	04/22/2022	34,500,000	0	0	0	0	0	0	34,500,000	34,500,000	0	0	0
706108819	CHICAGO	IL		05/30/2012	04/29/2022	2,964,475	0	0	0	0	0	0	2,924,784	2,924,784	0	0	0
706108820	CHICAGO	IL		05/30/2012	04/29/2022	1,320,459	0	0	0	0	0	0	1,302,780	1,302,780	0	0	0
706108821	CHICAGO	IL		05/30/2012	04/29/2022	1,399,163	0	0	0	0	0	0	1,380,429	1,380,429	0	0	0
706108911	CHICAGO	IL		08/31/2012	05/13/2022	22,716,797	0	0	0	0	0	0	22,413,449	22,413,449	0	0	0
706109472	CHICAGO	IL		04/30/2014	04/29/2022	859,677	0	0	0	0	0	0	848,460	848,460	0	0	0
706109473	CHICAGO	IL		04/30/2014	04/29/2022	1,139,572	0	0	0	0	0	0	1,124,703	1,124,703	0	0	0
706109474	CHICAGO	IL		04/30/2014	04/29/2022	699,738	0	0	0	0	0	0	690,608	690,608	0	0	0
706109475	CHICAGO	IL		04/30/2014	04/29/2022	499,813	0	0	0	0	0	0	493,291	493,291	0	0	0
706109993	CHICAGO	IL		12/21/2015	05/13/2022	5,227,650	0	0	0	0	0	0	5,227,650	5,227,650	0	0	0
706108909	DES PLAINES	IL		08/10/2012	06/28/2022	5,996,105	0	0	0	0	0	0	5,902,895	5,902,895	0	0	0
706108919	LA GRANGE	IL		08/10/2012	06/28/2022	9,215,461	0	0	0	0	0	0	9,072,205	9,072,205	0	0	0
706108920	PALATINE	IL		08/10/2012	06/28/2022	1,426,518	0	0	0	0	0	0	1,404,343	1,404,343	0	0	0
717611364	EVANSVILLE	MN		02/09/2017	04/07/2022	12,055,795	0	0	0	0	0	0	11,695,438	11,461,128	0	(234,311)	(234,311)
717609784	HOPKINS	MO		05/01/2007	05/06/2022	14,537	0	0	0	0	0	0	14,537	14,537	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012	04/29/2022	12,871	0	0	0	0	0	0	6,491	6,491	0	0	0
706111116	GREENSBORO	NC		10/28/2020	05/12/2022	11,730,000	0	0	0	0	0	0	11,730,000	11,730,000	0	0	0
717610913	JACKSON	NE		12/30/2014	04/29/2022	2,674,604	0	0	0	0	0	0	2,674,604	2,674,604	0	0	0
717611168	JACKSON	NE		02/01/2016	04/29/2022	713,380	0	0	0	0	0	0	713,380	713,380	0	0	0
706110831	SPARKS	NV		08/09/2019	04/28/2022	855,000	0	0	0	0	0	0	855,000	855,000	0	0	0
706107147	CINCINNATI	OH		04/26/2007	04/22/2022	445,777	0	0	0	0	0	0	89,985	89,985	0	0	0
706109028	CINCINNATI	OH		08/15/2014	05/18/2022	9,168,811	0	0	0	0	0	0	9,067,808	9,067,808	0	0	0
717610689	HAYES	SD		06/20/2013	06/28/2022	1,899,084	0	0	0	0	0	0	1,858,830	1,858,830	0	0	0
717611741	SOUTH FULTON	TN		09/04/2019	05/02/2022	2,052,699	0	0	0	0	0	0	2,016,366	2,016,366	0	0	0
706107117	HOUSTON	TX		05/17/2007	04/07/2022	46,712,317	0	0	0	0	0	0	45,960,343	45,960,343	0	0	0
706107180	HOUSTON	TX		12/17/2009	04/07/2022	28,054,421	0	0	0	0	0	0	27,611,163	27,611,163	0	0	0
706110711	IRVING	TX		03/05/2019	05/05/2022	30,533,000	0	0	0	0	0	0	11,129,000	11,129,000	0	0	0
706110462	WEST VALLEY CITY	UT		09/21/2021	06/03/2022	4,900,000	0	0	0	0	0	0	4,900,000	4,900,000	0	0	0
717611826	BREWSTER	WA		06/04/2020	05/16/2022	16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
717610481	PATEROS	WA		08/28/2012	05/19/2022	1,664,000	0	0	0	0	0	0	1,560,000	1,560,000	0	0	0
706108812	REDMOND	WA		05/25/2012	06/10/2022	10,600,000	0	0	0	0	0	0	10,600,000	10,600,000	0	0	0
0199999. Mortgages closed by repayment						634,065,101	0	(244,563)	0	0	(244,563)	128,772	597,919,590	591,215,935	(221,079)	(6,482,575)	(6,703,654)
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	18,759	18,759	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	18,702	18,702	0	0	0
717612092	CLARENDON	AR		06/01/2022		0	0	0	0	0	0	0	3,461	3,461	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	241,667	241,667	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	85,158	85,158	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	56,986	56,986	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	24,540	24,540	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	73,352	73,352	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	9,073	9,073	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	3,008	3,008	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	106,052	106,052	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
752200017	BONGAREE	AUS		02/17/2022		0	0	0	0	0	0	0	0	114	114	0	114
752200014	BRISBANE	AUS		06/30/2021		0	0	0	0	0	0	0	0	5,100	5,100	0	5,100
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	292	292	0	292
752200018	SYDNEY	AUS		12/21/2021		0	0	0	0	0	0	0	(16,567)	(34,567)	(18,000)	0	(18,000)
752200019	SYDNEY	AUS		06/21/2022		0	0	0	0	0	0	0	0	6,441	6,441	0	6,441
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	33,802	33,802	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	45,327	45,327	0	0	0
706111262	CHANDLER	AZ		09/14/2021		0	0	0	0	0	0	0	167,124	167,124	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	89,877	89,877	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	130,594	130,594	0	0	0
706110113	SCOTTSDALE	AZ		09/21/2021		0	0	0	0	0	0	0	103,613	103,613	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	133,125	133,125	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	249,444	249,444	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	102,912	102,912	0	0	0
717611917	WILCOX	AZ		08/12/2020		0	0	0	0	0	0	0	116,667	116,667	0	0	0
717612181	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	110,333	110,333	0	0	0
717612197	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	63,493	63,493	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	235,797	235,797	0	0	0
706109994	ALAMO	CA		12/21/2015		0	0	0	0	0	0	0	124,667	124,667	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	54,242	54,242	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	58,566	58,566	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	81,891	81,891	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	163,302	163,302	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	56,722	56,722	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	228,679	228,679	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	45,919	45,919	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	34,725	34,725	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	62,662	62,662	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	185,444	185,444	0	0	0
717611553	BIGGS	CA		05/17/2018		0	0	0	0	0	0	0	59,811	59,811	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	10,329	10,329	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	138,355	138,355	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	37,327	37,327	0	0	0
706102047	CARSON	CA		02/01/2022		0	0	0	0	0	0	0	8,783	8,783	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	24,495	24,495	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	54,379	54,379	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	200,648	200,648	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	43,725	43,725	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	77,130	77,130	0	0	0
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	130,155	130,155	0	0	0
706111368	CARSON	CA		04/29/2022		0	0	0	0	0	0	0	187,460	187,460	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	125,541	125,541	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	35,680	35,680	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	285,313	285,313	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	59,446	59,446	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	96,343	96,343	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	50,534	50,534	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	259,957	259,957	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	88,807	88,807	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	23,276	23,276	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	8,163	8,163	0	0	0
706109818	CHINO	CA		02/01/2022		0	0	0	0	0	0	0	16,618	16,618	0	0	0
706109906	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	491	491	0	0	0
706109907	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	1,338	1,338	0	0	0
706109908	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	1,760	1,760	0	0	0
706109909	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	28,111	28,111	0	0	0
706109910	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	1,784	1,784	0	0	0
706109911	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	981	981	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109912	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	7,852	7,852	0	0	0
706109913	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	17,467	17,467	0	0	0
706109915	CHINO	CA		06/01/2022		0	0	0	0	0	0	0	6,645	6,645	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	29,185	29,185	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	19,010	19,010	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	117,676	117,676	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	125,137	125,137	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	16,016	16,016	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	15,436	15,436	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	48,336	48,336	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,036	14,036	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	26,916	26,916	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	26,277	26,277	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	33,722	33,722	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	275,006	275,006	0	0	0
706111136	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	200,820	200,820	0	0	0
706111138	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	98,493	98,493	0	0	0
706111139	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	194,080	194,080	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	289,579	289,579	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	44,690	44,690	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	380,105	380,105	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	75,341	75,341	0	0	0
706109901	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	119,280	119,280	0	0	0
706109903	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	20,776	20,776	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	14,235	14,235	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	23,677	23,677	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	23,966	23,966	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	12,336	12,336	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	39,392	39,392	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	25,144	25,144	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	23,577	23,577	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	27,268	27,268	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	7,458	7,458	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	12,214	12,214	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,728	17,728	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	28,280	28,280	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	15,044	15,044	0	0	0
706111024	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	166,944	166,944	0	0	0
706111025	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	49,483	49,483	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	31,070	31,070	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	67,555	67,555	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	59,055	59,055	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	7,018	7,018	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	51,399	51,399	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	13,234	13,234	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	15,468	15,468	0	0	0
706111223	CONCORD	CA		06/15/2021		0	0	0	0	0	0	0	211,634	211,634	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	119,836	119,836	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	55,826	55,826	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	333,979	333,979	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	25,310	25,310	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	154,054	154,054	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	38,678	38,678	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	176,771	176,771	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	93,759	93,759	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	52,011	52,011	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	29,126	29,126	0	0	0
706110435	DANA POINT	CA		11/01/2017		0	0	0	0	0	0	0	154,507	154,507	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	130,303	130,303	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	30,052	30,052	0	0	0
717611546	DEL REY	CA		09/21/2021		0	0	0	0	0	0	0	24,998	24,998	0	0	0
706111145	EASTVALE	CA		01/28/2021		0	0	0	0	0	0	0	273,589	273,589	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	5,527	5,527	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	18,830	18,830	0	0	0
717612003	EL CENTRO	CA		02/10/2021		0	0	0	0	0	0	0	47,125	47,125	0	0	0
717611756	EXETER	CA		11/20/2019		0	0	0	0	0	0	0	194,873	194,873	0	0	0
717612162	FIREBAUGH	CA		09/28/2021		0	0	0	0	0	0	0	22,164	22,164	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	17,215	17,215	0	0	0
717612165	FOWLER	CA		11/09/2021		0	0	0	0	0	0	0	386,938	386,938	0	0	0
717612192	FOWLER	CA		01/12/2022		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	78,917	78,917	0	0	0
717611768	FRESNO	CA		09/21/2021		0	0	0	0	0	0	0	3,717	3,750	0	33	33
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	260,508	260,508	0	0	0
706111374	GARDEN GROVE	CA		04/29/2022		0	0	0	0	0	0	0	86,201	86,201	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	259,455	259,455	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	111,834	111,834	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	165,926	165,926	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	11,417	11,417	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	5,547	5,547	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	2,052	2,052	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	139,794	139,794	0	0	0
706109762	IRVINE	CA		03/13/2015		0	0	0	0	0	0	0	300,082	300,082	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	363,533	363,533	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	165,955	165,955	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	58,482	58,482	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	80,094	80,094	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	254,220	254,220	0	0	0
706110586	IRVINE	CA		11/01/2018		0	0	0	0	0	0	0	226,606	226,606	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	22,870	22,870	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	125,382	125,382	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	35,128	35,128	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	29,776	29,776	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	37,478	37,478	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	29,448	29,448	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	165,251	165,251	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	158,721	158,721	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	798,826	798,826	0	0	0
706109838	LOS ANGELES	CA		06/01/2022		0	0	0	0	0	0	0	4,175	4,175	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	83,539	83,539	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	256,901	256,901	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	99,298	99,298	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	147,052	147,052	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	30,977	30,977	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	715,938	715,938	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	71,403	71,403	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	116,504	116,504	0	0	0
706109874	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	63,336	63,336	0	0	0
706109875	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	61,934	61,934	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	43,460	43,460	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	13,737	13,737	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	55,854	55,854	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	32,165	32,165	0	0	0
706109898	ONTARIO	CA		12/01/2021		0	0	0	0	0	0	0	6,998	6,998	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611757	OXNARD	CA		10/15/2019		0	0	0	0	0	0	0	111,022	111,022	0	0	0
706111299	PERRIS	CA		11/05/2021		0	0	0	0	0	0	0	22,904	22,904	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	21,441	21,441	0	0	0
706111217	PICO RIVERA	CA		07/23/2021		0	0	0	0	0	0	0	24,959	24,959	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	51,668	51,668	0	0	0
706110081	PLEASANTON	CA		04/29/2016		0	0	0	0	0	0	0	28,012	28,012	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	7,500	7,500	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	94,508	94,508	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	363,663	363,663	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	130,648	130,648	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	545,755	545,755	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	29,302	29,302	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	73,605	73,605	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	117,183	117,183	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	18,251	18,251	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	52,537	52,537	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	74,061	74,061	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	17,489	17,489	0	0	0
706109820	SACRAMENTO	CA		12/01/2021		0	0	0	0	0	0	0	0	0	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	190,465	190,465	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	101,628	101,628	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	478,250	478,250	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	57,847	57,847	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	106,130	106,130	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	121,859	121,859	0	0	0
706110324	SAN DIEGO	CA		05/30/2017		0	0	0	0	0	0	0	231,717	231,717	0	0	0
706110515	SAN DIEGO	CA		04/30/2018		0	0	0	0	0	0	0	32,335	32,335	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	153,729	153,729	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	408,751	408,751	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	6,652	6,652	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,748	4,748	0	0	0
706109781	SAN FRANCISCO	CA		06/01/2022		0	0	0	0	0	0	0	3,172	3,172	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	257,242	257,242	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	20,631	20,631	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	34,748	34,748	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	47,738	47,738	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	76,149	76,149	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	71,807	71,807	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	265,453	265,453	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	47,785	47,785	0	0	0
706109837	SAN RAMON	CA		06/01/2022		0	0	0	0	0	0	0	14,309	14,309	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	52,115	52,115	0	0	0
706111170	SANTA BARBARA	CA		06/01/2022		0	0	0	0	0	0	0	27,328	27,328	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	379,871	379,871	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	19,492	19,492	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	41,357	41,357	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	152,369	152,369	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	4,726	4,726	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	14,517	14,517	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	16,846	16,846	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	27,175	27,175	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	11,435	11,435	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	207,993	207,993	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	152,330	152,330	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	37,055	37,055	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	79,090	79,090	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	307,581	307,581	0	0	0
717612102	SOLEDAD	CA		11/16/2021		0	0	0	0	0	0	0	82,500	82,500	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	2,650,750	2,650,750	0	0	0
706110112	THOUSAND OAKS	CA		09/21/2021		0	0	0	0	0	0	0	152,570	152,570	0	0	0
706111236	TRACY	CA		06/17/2021		0	0	0	0	0	0	0	200,411	200,411	0	0	0
717611035	TULARE	CA		02/01/2022		0	0	0	0	0	0	0	18,750	18,750	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	131,857	131,857	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	130,619	130,619	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	210,423	210,423	0	0	0
706109046	UNION CITY	CA		02/22/2013		0	0	0	0	0	0	0	112,477	112,477	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	85,161	85,161	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	351,052	351,052	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	173,334	173,334	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	171,352	171,352	0	0	0
706105856	WALNUT	CA		02/01/2022		0	0	0	0	0	0	0	78,496	78,496	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	120,626	120,626	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	159,482	159,482	0	0	0
706106587	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	49,481	49,481	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	301,952	301,952	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	121,204	121,204	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	105,371	105,371	0	0	0
706109899	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	10,719	10,719	0	0	0
706109900	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	11,032	11,032	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	36,684	36,684	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	106,313	106,313	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	47,350	47,350	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	25,291	25,291	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	74,000	74,000	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	101,088	101,088	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	355,014	(7,530)	0	(7,530)
751000117	MISSISSAUGA	CAN		11/30/2015		0	0	0	0	0	0	0	348,819	366,152	17,333	0	17,333
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	37,337	39,165	1,828	0	1,828
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	20,871	20,871	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	65,809	65,809	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	308,243	308,243	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	27,213	27,213	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	129,478	129,478	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	161,344	161,344	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	159,234	159,234	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	189,486	189,486	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	172,221	172,221	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	65,690	65,690	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	329,666	329,666	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	36,111	36,111	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	11,044	11,044	0	0	0
717612164	SHERIDAN LAKE	CO		10/15/2021		0	0	0	0	0	0	0	101,650	101,650	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	157,284	157,284	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	407,379	407,379	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	140,660	140,660	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	310,301	310,301	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	111,897	111,897	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	179,982	179,982	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	100,767	100,767	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	177,543	177,543	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	8,245	8,245	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	95,331	95,331	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	505,840	505,840	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	80,992	80,992	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	252,572	252,572	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	95,427	95,427	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	17,063	17,063	0	0	0
706109740	WASHINGTON	DC		09/21/2021		0	0	0	0	0	0	0	373,668	373,668	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	39,533	39,533	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,572	2,572	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	207,073	207,073	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	389,236	389,236	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	236,505	236,505	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	166,787	166,787	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111083	WASHINGTON	DC		10/05/2020		0	0	0	0	0	0	0	354,229	354,229	0	0	0
706111212	WASHINGTON	DC		05/14/2021		0	0	0	0	0	0	0	43,620	43,620	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706110648	DAVENPORT	FL		11/08/2018		0	0	0	0	0	0	0	34,714,986	33,803,708	0	(911,278)	(911,278)
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	762,059	762,059	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	83,328	83,328	0	0	0
706110004	FORT LAUDERDALE	FL		01/05/2016		0	0	0	0	0	0	0	45,223	45,223	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	26,417	26,417	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	145,000	145,000	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	104,855	104,855	0	0	0
717612027	IMMOKALEE	FL		04/16/2021		0	0	0	0	0	0	0	108,249	108,249	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	51,895	51,895	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	15,679	15,679	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	30,656	30,656	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	410,647	410,647	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	94,150	94,150	0	0	0
717612187	PALM BEACH	FL		12/20/2021		0	0	0	0	0	0	0	250,495	250,495	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	104,611	104,611	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	35,463	35,463	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	84,123	84,123	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	54,250	54,250	0	0	0
706110252	ALPHARETTA	GA		12/21/2016		0	0	0	0	0	0	0	15,993	15,993	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	69,739	69,739	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	49,067	49,067	0	0	0
706110334	ATLANTA	GA		05/02/2017		0	0	0	0	0	0	0	50,291	50,291	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	99,941	99,941	0	0	0
706111286	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	49,860	49,860	0	0	0
706111359	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	14,523	14,523	0	0	0
706110859	DECATUR	GA		09/16/2019		0	0	0	0	0	0	0	56,590	56,590	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	122,949	122,949	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	63,417	63,417	0	0	0
706111131	PORT WENTWORTH	GA		11/18/2020		0	0	0	0	0	0	0	2,276,795	2,279,004	0	2,209	2,209
717610419	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	19,624	19,624	0	0	0
717611361	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	7,000	7,000	0	0	0
706111220	UNION CITY	GA		12/30/2021		0	0	0	0	0	0	0	141,124	141,124	0	0	0
749000360	BANBURY	GBR		11/24/2020		0	0	0	0	0	0	0	816	0	(816)	0	(816)
749000387	BANBURY	GBR		05/28/2021		0	0	0	0	0	0	0	(1,503)	0	1,503	0	1,503
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	1,382,574	1,376,996	(5,578)	0	(5,578)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	132,503	(27,191)	0	(27,191)
749000108	LONDON	GBR		09/29/2015		0	0	0	0	0	0	0	(9,356)	0	9,356	0	9,356
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	48,835	42,279	(6,556)	0	(6,556)
749000148	LONDON	GBR		10/28/2016		0	0	0	0	0	0	0	212,802	216,447	3,645	0	3,645
749000181	LONDON	GBR		04/05/2017		0	0	0	0	0	0	0	1,616	0	(1,616)	0	(1,616)
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	250,026	256,990	6,964	0	6,964
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	383,894	367,241	(16,653)	0	(16,653)
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	362,118	356,054	(6,063)	0	(6,063)
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	34,058	33,804	(254)	0	(254)
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	28,096	28,096	0	0	0
717612112	CARROLL	IA		06/04/2021		0	0	0	0	0	0	0	114,515	114,515	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	83,888	83,888	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	65,501	65,501	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	199,183	199,183	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	17,965	17,965	0	0	0
717611484	PARKERSBURG	IA		10/10/2017		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	45,873	45,873	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717612190	SIBLEY	IA		03/31/2022		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610378	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	25,565	25,565	0	0	0
717610998	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	4,937	4,937	0	0	0
706110733	BOISE	ID		09/21/2021		0	0	0	0	0	0	0	14,261	14,261	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	9,971	9,971	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	4,441	4,441	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	4,706	4,706	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	121,911	121,911	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	47,765	47,765	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	224,016	224,016	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	789,470	789,470	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	2,819	2,819	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	3,737	3,737	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	2,295	2,295	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	1,639	1,639	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	133,194	133,194	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	327,643	327,643	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	46,844	46,844	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	35,496	35,496	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	71,995	71,995	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	18,912	18,912	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	32,942	32,942	0	0	0
717612179	MATTOON	IL		10/29/2021		0	0	0	0	0	0	0	63,174	63,174	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	50,681	50,681	0	0	0
717612140	METCALF	IL		10/29/2021		0	0	0	0	0	0	0	63,174	63,174	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	4,759	4,759	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	11,145	11,145	0	0	0
706109218	PEORIA	IL		06/01/2022		0	0	0	0	0	0	0	28,051	28,051	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	208,482	208,482	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	19,101	19,101	0	0	0
706109221	ELKHART	IN		06/01/2022		0	0	0	0	0	0	0	6,755	6,755	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	84,180	84,180	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	191,443	191,443	0	0	0
750000345	DUBLIN	IRL		02/27/2020		0	0	0	0	0	0	0	3,053	0	(3,053)	0	(3,053)
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	43,303	43,303	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	428,024	428,024	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	66,604	66,604	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	98,339	98,339	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	94,893	94,893	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	248,694	248,694	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	101,264	101,264	0	0	0
706109263	BOSTON	MA		12/16/2013		0	0	0	0	0	0	0	40,878	40,878	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	168,119	168,119	0	0	0
706111201	BOSTON	MA		04/28/2021		0	0	0	0	0	0	0	9,104	9,104	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	144,793	144,793	0	0	0
706111200	NORWOOD	MA		04/28/2021		0	0	0	0	0	0	0	39,528	39,528	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	347,615	347,615	0	0	0
706108320	BETHESDA	MD		02/01/2022		0	0	0	0	0	0	0	199,233	199,233	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	813,876	813,876	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	91,422	91,422	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	17,282	17,282	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	371,963	371,963	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	292,982	292,982	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	144,899	144,899	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	137,778	137,778	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	123,920	123,920	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	99,782	99,782	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	14,467	14,467	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	23,087	23,087	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	1,714	1,714	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	2,842	2,842	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	156,175	156,175	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109220	BATTLE CREEK	MI		06/01/2022		0	0	0	0	0	0	0	7,748	7,748	0	0	0
706109223	GRAND RAPIDS	MI		06/01/2022		0	0	0	0	0	0	0	4,768	4,768	0	0	0
706109222	KALAMAZOO	MI		06/01/2022		0	0	0	0	0	0	0	4,863	4,863	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	25,132	25,132	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	67,766	67,766	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	41,124	41,124	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	70,208	70,208	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	227,289	227,289	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	12,669	12,669	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	16,853	16,853	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	12,529	12,529	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	28,529	28,529	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	25,781	25,781	0	0	0
717611760	ANGUILLA	MS		08/30/2019		0	0	0	0	0	0	0	31,110	31,110	0	0	0
717611775	ANGUILLA	MS		10/01/2019		0	0	0	0	0	0	0	18,085	18,085	0	0	0
717611804	TUNICA	MS		02/03/2020		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	13,929	13,929	0	0	0
706109208	CHARLOTTE	NC		06/20/2013		0	0	0	0	0	0	0	18,556	18,556	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	103,024	103,024	0	0	0
706111160	FAYETTEVILLE	NC		03/10/2021		0	0	0	0	0	0	0	82,373	82,373	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	23,842	23,842	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	46,734	46,734	0	0	0
706108756	LINCOLN	NE		09/21/2021		0	0	0	0	0	0	0	106,664	106,664	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	62,664	62,664	0	0	0
717612135	VALENTINE	NE		07/23/2021		0	0	0	0	0	0	0	29,070	29,070	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	84,829	84,829	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	76,392	76,392	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	343,385	343,385	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	108,749	108,749	0	0	0
706111135	DUMONT	NJ		02/23/2021		0	0	0	0	0	0	0	126,117	126,117	0	0	0
706111074	ENGLEWOOD	NJ		06/01/2022		0	0	0	0	0	0	0	16,740	16,740	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	136,051	136,051	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	32,290	32,290	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	111,743	111,743	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	32,220	32,220	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	125,776	125,776	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	101,268	101,268	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	70,923	70,923	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	22,891	22,891	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	16,648	16,648	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	41,620	41,620	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	49,944	49,944	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	57,765	57,765	0	0	0
706109807	NORTH BRUNSWICK	NJ		06/01/2022		0	0	0	0	0	0	0	8,097	8,097	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	436,391	436,391	0	0	0
706111180	OLD BRIDGE	NJ		11/17/2021		0	0	0	0	0	0	0	82,778	82,778	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	11,928	11,928	0	0	0
706111115	PARSIPPANY	NJ		10/06/2020		0	0	0	0	0	0	0	4,545	4,545	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	66,881	66,881	0	0	0
706109808	PERTH AMBOY	NJ		12/01/2021		0	0	0	0	0	0	0	90,937	90,937	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	133,411	133,411	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	253,715	253,715	0	0	0
706111178	ROSELLE PARK	NJ		10/28/2021		0	0	0	0	0	0	0	70,348	70,348	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	36,783	36,783	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	31,899	31,899	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	162,820	162,820	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	136,519	136,519	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	175,405	175,405	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	488,607	488,607	0	0	0
717611006	YERINGTON	NV		09/21/2021		0	0	0	0	0	0	0	100,000	100,000	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	22,659	22,659	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	47,584	47,584	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	69,177	69,177	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	20,507	20,507	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	238,856	238,856	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	59,610	59,610	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	371,389	371,389	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	166,309	166,309	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	65,559	65,559	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	52,289	52,289	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	64,541	64,541	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	25,932	25,932	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	133,755	133,755	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	37,726	37,726	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	102,720	102,720	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	63,893	63,893	0	0	0
706109830	NEW YORK	NY		02/01/2022		0	0	0	0	0	0	0	10,662	10,662	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	102,894	102,894	0	0	0
706109968	NEW YORK	NY		01/15/2016		0	0	0	0	0	0	0	69,100	69,100	0	0	0
706110002	NEW YORK	NY		01/26/2016		0	0	0	0	0	0	0	236,437	236,437	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	60,197	60,197	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	25,210	25,210	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	171,964	171,964	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	23,700	23,700	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	124,099	124,099	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	305,441	305,441	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	155,020	155,020	0	0	0
706109384	QUEENS	NY		03/10/2014		0	0	0	0	0	0	0	66,564	66,564	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	109,837	109,837	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	21,904	21,904	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	30,528	30,528	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	135,495	135,495	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	77,651	77,651	0	0	0
706109217	BATAVIA	OH		06/01/2022		0	0	0	0	0	0	0	19,310	19,310	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	89,569	89,569	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	40,614	40,614	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	49,076	49,076	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	46,750	46,750	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	72,496	72,496	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	2,613	2,613	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	3,842	3,842	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	30,624	30,624	0	0	0
706109851	BEAVERTON	OR		02/01/2022		0	0	0	0	0	0	0	18,877	18,877	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	11,057	11,057	0	0	0
717611858	BOARDMAN	OR		03/30/2020		0	0	0	0	0	0	0	63,107	63,107	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	22,129	22,129	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	26,499	26,499	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	113,409	113,409	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	66,386	66,386	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	94,906	94,906	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	101,090	101,090	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	47,886	47,886	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	27,909	27,909	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	103,736	103,736	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	156,989	156,989	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	40,088	40,088	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	9,272	9,272	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	46,057	46,057	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	54,222	54,222	0	0	0
717611579	WOODBURN	OR		10/26/2018		0	0	0	0	0	0	0	26,854	26,854	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717612141	BENEZETT	PA		09/07/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	288,299	288,299	0	0	0
706109296	BETHLEHEM	PA		06/01/2022		0	0	0	0	0	0	0	5,208	5,208	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	29,877	29,877	0	0	0
706109856	HORSHAM TOWNSHIP	PA		06/01/2022		0	0	0	0	0	0	0	5,707	5,707	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	370,748	370,748	0	0	0
706109855	MALVERN	PA		06/01/2022		0	0	0	0	0	0	0	42,310	42,310	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	14,545	14,545	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	96,242	96,242	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	72,474	72,474	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	138,082	138,082	0	0	0
706111159	COLLIERVILLE	TN		03/10/2021		0	0	0	0	0	0	0	149,301	149,301	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	112,350	112,350	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	464,027	464,027	0	0	0
717611741	SOUTH FULTON	TN		09/04/2019		0	0	0	0	0	0	0	36,332	36,332	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	189,336	189,336	0	0	0
706111348	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	16,501	16,501	0	0	0
706111349	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	11,471	11,471	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	91,277	91,277	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	84,715	84,715	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	131,669	131,669	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	290,261	290,261	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	828,265	826,299	0	(1,967)	(1,967)
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	102,390	102,390	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	14,667	14,667	0	0	0
706109305	CONROE	TX		10/01/2013		0	0	0	0	0	0	0	12,828	12,828	0	0	0
706111313	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	19,910	19,910	0	0	0
706111346	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	17,516	17,516	0	0	0
706111347	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	17,301	17,301	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	17,736	17,736	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	188,001	188,001	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	22,285	22,285	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	354,814	354,814	0	0	0
706110066	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	8,519	8,519	0	0	0
706110067	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	5,415	5,415	0	0	0
706110068	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	5,184	5,184	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	1,013,568	1,013,568	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	34,171	34,171	0	0	0
706110704	DFW AIRPORT	TX		04/08/2019		0	0	0	0	0	0	0	5,900	5,900	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	297,237	297,237	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	31,748	31,748	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	14,134	14,134	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	8,982	8,982	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	13,468	13,468	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	7,589	7,589	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	12,494	12,494	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	189,423	189,423	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	111,692	111,692	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	21,959	21,959	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	27,590	27,590	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	35,252	35,252	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	147,195	147,195	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	221,499	221,499	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	2,339,543	2,339,543	0	0	0
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	258,714	258,714	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	11,996	11,996	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	74,904	74,904	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	131,256	131,256	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	6,512	6,512	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	50,341	50,341	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	111,394	111,394	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	57,674	57,674	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	367,673	367,673	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	265,014	265,014	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	192,349	192,349	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	11,568	11,568	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	26,100	26,100	0	0	0
706111317	DRAPER	UT		12/13/2021		0	0	0	0	0	0	0	63,823	63,823	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	279,152	279,152	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	157,322	157,322	0	0	0
706109846	SALT LAKE CITY	UT		06/01/2022		0	0	0	0	0	0	0	53,014	53,014	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	45,803	45,803	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	206,461	206,461	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	58,688	58,688	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	201,245	201,245	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	368,866	368,866	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	441,265	441,265	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	212,933	212,933	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	233,736	233,736	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	56,765	56,765	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	6,704	6,704	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	123,954	123,954	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	102,525	102,525	0	0	0
706109809	FAIRFAX	VA		06/01/2022		0	0	0	0	0	0	0	11,331	11,875	0	545	545
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	232,142	232,142	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	12,607	12,607	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	2,584	2,584	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	348,176	348,176	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	60,153	60,153	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	347,091	347,091	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	11,368	11,368	0	0	0
706110681	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	300,870	300,870	0	0	0
706110682	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	67,942	67,942	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	217,246	217,246	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	111,312	111,312	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	22,638	22,638	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	14,222	14,222	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	88,730	88,730	0	0	0
706110788	BOTHELL	WA		07/22/2019		0	0	0	0	0	0	0	15,131	15,131	0	0	0
717611825	BREMSTER	WA		06/04/2020		0	0	0	0	0	0	0	1,180,350	1,180,350	0	0	0
706110701	EVERETT	WA		06/01/2022		0	0	0	0	0	0	0	12,539	12,539	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	68,376	68,376	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	64,976	64,976	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	84,516	84,516	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	126,500	126,500	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	93,028	93,028	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	228,152	228,152	0	0	0
706110529	MAPLE VALLEY	WA		03/15/2019		0	0	0	0	0	0	0	47,976	47,976	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	67,600	67,600	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	60,353	60,353	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	145,585	145,585	0	0	0
717611967	ROYAL CITY	WA		12/30/2020		0	0	0	0	0	0	0	515,152	515,152	0	0	0
706109720	SEATAC	WA		12/01/2021		0	0	0	0	0	0	0	63,225	63,225	0	0	0
706109265	SEATTLE	WA		06/01/2022		0	0	0	0	0	0	0	4,724	4,724	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	138,313	138,313	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	36,992	36,992	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	18,000	18,000	0	0	0
706110528	SEATTLE	WA		06/21/2018		0	0	0	0	0	0	0	66,357	66,357	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	46,935	46,935	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	49,313	49,313	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	10,006	10,006	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	423,662	423,662	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	181,045	181,045	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	4,398	4,398	0	0	0
706110286	TUKWILA	WA		03/10/2017		0	0	0	0	0	0	0	14,554	14,554	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	69,568	69,568	0	0	0
706109219	GRAND CHUTE	WI		06/01/2022		0	0	0	0	0	0	0	14,328	14,328	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	42,884	42,884	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	214,993	214,993	0	0	0
68271@AC1	Findlay	OH		03/31/2020		0	0	0	0	0	0	0	0	697,500	0	697,500	697,500
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	116,572,633	116,318,941	(40,735)	(212,957)	(253,693)
752000217	MELBOURNE	AUS		01/24/2018	04/01/2022	62,162,775	0	0	0	0	0	1,478,330	23,693,927	22,392,525	(1,501,500)	200,098	(1,301,402)
752000329	SYDNEY	AUS		12/23/2019	04/01/2022	50,384,565	0	0	0	0	0	(3,176,598)	33,997,820	36,728,680	3,386,152	(655,292)	2,730,860
706110410	SCOTTSDALE	AZ		06/23/2017	04/01/2022	41,256,900	0	0	0	0	0	0	19,426,650	19,452,248	0	25,598	25,598
706110006	CHINO	CA		04/01/2016	04/01/2022	3,871,810	0	0	0	0	0	0	3,838,584	3,898,423	0	59,839	59,839
706110007	CHINO	CA		04/01/2016	04/01/2022	2,522,004	0	0	0	0	0	0	2,500,362	2,539,339	0	38,977	38,977
706110422	CHINO	CA		10/31/2017	04/01/2022	5,754,473	0	0	0	0	0	0	2,385,024	2,381,023	0	(4,001)	(4,001)
706110427	CHINO	CA		10/31/2017	04/01/2022	5,617,888	0	0	0	0	0	0	2,328,415	2,324,509	0	(3,906)	(3,906)
706110307	CHINO HILLS	CA		04/28/2017	04/01/2022	15,403,851	0	0	0	0	0	0	5,264,957	5,230,605	0	(34,352)	(34,352)
706107461	CITY OF INDUSTRY	CA		10/04/2007	04/01/2022	16,731,063	0	0	0	0	0	0	6,774,767	6,514,952	0	(259,815)	(259,815)
706110089	CITY OF INDUSTRY	CA		07/01/2016	04/01/2022	6,678,826	0	0	0	0	0	0	5,006,051	5,044,232	0	38,181	38,181
706110037	DANVILLE	CA		03/31/2016	04/01/2022	52,056,108	0	0	0	0	0	0	32,108,763	31,721,962	0	(386,801)	(386,801)
706110898	DANVILLE	CA		11/05/2019	04/01/2022	9,150,202	0	0	0	0	0	0	5,685,563	5,686,885	0	1,322	1,322
706110312	LA MIRADA	CA		03/31/2017	04/01/2022	84,402,634	0	0	0	0	0	0	57,348,306	57,354,213	0	5,907	5,907
706110437	LOS ANGELES	CA		01/02/2018	04/01/2022	96,290,479	0	0	0	0	0	0	64,036,207	60,871,193	0	(3,165,015)	(3,165,015)
706110163	PLEASANTON	CA		08/15/2016	04/01/2022	43,809,943	0	0	0	0	0	0	43,797,884	41,979,389	0	(1,818,494)	(1,818,494)
706110158	POMONA	CA		06/30/2016	04/01/2022	7,462,461	0	0	0	0	0	0	5,100,000	5,114,399	0	14,399	14,399
706109797	REDWOOD CITY	CA		05/13/2015	04/01/2022	10,925,224	0	0	0	0	0	0	3,137,845	3,042,655	0	(95,190)	(95,190)
706110258	SAN FRANCISCO	CA		12/23/2016	04/01/2022	143,713,601	0	0	0	0	0	0	66,716,772	65,685,359	0	(1,031,413)	(1,031,413)
706110423	SAN FRANCISCO	CA		11/03/2017	04/01/2022	74,414,031	0	0	0	0	0	0	39,785,793	38,607,004	0	(1,178,789)	(1,178,789)
706110424	SAN FRANCISCO	CA		10/23/2017	04/01/2022	86,767,297	0	0	0	0	0	0	51,556,613	51,206,457	0	(350,156)	(350,156)
706110432	SAN FRANCISCO	CA		10/24/2017	04/01/2022	24,417,491	0	0	0	0	0	0	21,521,736	21,219,102	0	(302,633)	(302,633)
706110629	SAN FRANCISCO	CA		11/30/2018	04/01/2022	11,020,000	0	0	0	0	0	0	2,057,000	2,087,093	0	30,093	30,093
706110289	SAN JOSE	CA		03/08/2017	04/01/2022	10,707,512	0	0	0	0	0	0	10,696,100	10,697,798	0	1,698	1,698
706110526	DENVER	CO		05/18/2018	04/01/2022	35,349,300	0	0	0	0	0	0	29,440,000	29,683,067	0	243,067	243,067
706109690	STAMFORD	CT		10/23/2014	04/01/2022	33,502,505	0	0	0	0	0	0	13,677,798	13,446,149	0	(231,650)	(231,650)
706109704	WASHINGTON	DC		12/17/2014	04/01/2022	36,268,015	0	0	0	0	0	0	17,872,602	17,771,820	0	(100,782)	(100,782)
706110263	WASHINGTON	DC		04/18/2017	04/01/2022	51,177,429	0	0	0	0	0	0	32,363,429	31,661,466	0	(701,963)	(701,963)
706110421	WASHINGTON	DC		08/04/2017	04/01/2022	26,774,800	0	0	0	0	0	0	26,774,800	26,060,794	0	(714,006)	(714,006)
706110745	CLAYMONT	DE		12/13/2019	04/01/2022	6,550,629	0	0	0	0	0	0	6,550,629	6,380,680	0	(169,949)	(169,949)
706110743	NEW CASTLE	DE		12/13/2019	04/01/2022	10,742,852	0	0	0	0	0	0	10,742,852	10,464,140	0	(278,712)	(278,712)
750000225	CASSEL	DEU		12/29/2017	04/01/2022	42,508,701	0	0	0	0	0	1,329,358	20,451,665	19,119,050	(1,329,358)	(3,257)	(1,332,615)
706108936	GAINESVILLE	FL		11/16/2012	04/01/2022	5,151,616	0	0	0	0	0	0	5,057,365	5,104,218	0	46,853	46,853
706110000	MIAMI	FL		03/11/2016	04/01/2022	13,121,000	0	0	0	0	0	0	10,000,000	9,859,331	0	(140,669)	(140,669)
706111284	MIAMI	FL		09/29/2021	04/01/2022	25,580,305	0	0	0	0	0	0	8,142,256	7,585,892	0	(556,364)	(556,364)
706110266	TAMPA	FL		02/28/2017	04/01/2022	2,165,974	0	0	0	0	0	0	2,153,064	2,117,634	0	(35,429)	(35,429)
706111283	WEST PALM BEACH	FL		09/29/2021	04/01/2022	21,032,695	0	0	0	0	0	0	6,694,744	6,237,289	0	(457,455)	(457,455)
750000224	GONDREVILLE	FRA		12/29/2017	04/01/2022	22,335,031	0	0	0	0	0	654,108	10,093,680	10,045,580	(698,475)	650,376	(48,099)
749000223	ENFIELD	GBR		12/29/2017	04/01/2022	26,978,283	0	0	0	0	0	215,331	11,854,174	11,702,421	(222,993)	71,240	(151,753)
749000147	LONDON	GBR		06/22/2016	04/01/2022	26,534,175	0	0	0	0	0	2,035,588	19,703,642	17,380,112	(2,059,313)	(264,217)	(2,323,530)
749000232	LONDON	GBR		03/28/2018	04/01/2022	68,128,835	0	0	0	0	0	1,395,534	19,151,281	18,749,206	(1,495,440)	1,093,364	(402,076)
749000233	LONDON	GBR		06/01/2018	04/01/2022	53,339,036	0	0	0	0	0	234,688	25,308,933	25,160,109	(322,837)	174,013	(148,824)
749000332	LONDON	GBR		12/31/2019	04/01/2022	63,145,667	0	0	0	0	0	(546,789)	29,983,510	30,687,793	432,402	271,882	704,283
749000346	LONDON	GBR		03/05/2020	04/01/2022	10,219,325	0	0	0	0	0	(76,037)	2,738,640	2,792,371	76,788	(23,057)	53,731
749000424	LONDON	GBR		10/08/2021	04/01/2022	46,140,253	0	0	0	0	0	388,111	13,211,425	12,865,823	(388,633)	43,031	(345,602)
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017	04/01/2022	26,147,657	0	0	0	0	0	(676,495)	11,453,138	12,419,539	707,726	258,675	966,401
706110804	HONOLULU	HI		06/24/2019	04/01/2022	60,882,500	0	0	0	0	0	0	21,494,750	21,250,934	0	(243,816)	(243,816)
706109841	CHICAGO	IL		10/01/2015	04/01/2022	35,677,597	0	0	0	0	0	0	6,479,000	6,451,595	0	(27,405)	(27,405)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110111	CHICAGO	IL		08/24/2016	04/01/2022	31,160,524	0	0	0	0	0	0	11,114,029	10,926,318	0	(187,711)	(187,711)
706110332	DES PLAINES	IL		05/23/2017	04/01/2022	6,235,182	0	0	0	0	0	0	3,395,846	3,420,072	0	24,226	24,226
706110346	DES PLAINES	IL		05/23/2017	04/01/2022	7,142,649	0	0	0	0	0	0	3,890,077	3,917,829	0	27,752	27,752
706110347	ITASCA	IL		05/23/2017	04/01/2022	1,948,665	0	0	0	0	0	0	1,061,295	1,068,866	0	7,571	7,571
706110348	ITASCA	IL		05/23/2017	04/01/2022	3,383,015	0	0	0	0	0	0	1,842,480	1,855,624	0	13,144	13,144
706110333	MUNDELEIN	IL		05/23/2017	04/01/2022	1,538,164	0	0	0	0	0	0	833,055	841,657	0	8,602	8,602
706110349	NAPERVILLE	IL		05/23/2017	04/01/2022	2,471,190	0	0	0	0	0	0	1,345,876	1,355,478	0	9,602	9,602
706109456	NORTHBROOK	IL		05/27/2014	04/01/2022	43,628,307	0	0	0	0	0	0	43,628,307	44,001,841	0	373,534	373,534
706110538	NORTHBROOK	IL		06/21/2018	04/01/2022	12,920,000	0	0	0	0	0	0	12,920,000	13,314,725	0	394,725	394,725
750000215	D?N LAOGHAIRE	IRL		07/05/2018	04/01/2022	11,580,034	0	0	0	0	0	432,353	9,883,179	9,972,990	(423,096)	512,907	89,811
706109608	BOSTON	MA		09/25/2014	04/01/2022	138,044,000	0	0	0	0	0	0	54,395,300	53,669,586	0	(725,714)	(725,714)
706111045	HINGHAM	MA		04/03/2020	04/01/2022	587,318	0	0	0	0	0	0	587,318	568,795	0	(18,523)	(18,523)
706111044	MARSHFIELD	MA		04/03/2020	04/01/2022	1,241,435	0	0	0	0	0	0	1,241,435	1,202,283	0	(39,152)	(39,152)
706111046	WEYMOUTH	MA		04/03/2020	04/01/2022	687,911	0	0	0	0	0	0	687,911	666,216	0	(21,695)	(21,695)
706110133	GUADALAJARA	MEX		11/17/2016	04/01/2022	108,643,000	0	0	0	0	0	0	65,743,000	65,055,847	0	(687,153)	(687,153)
706111023	GUADALAJARA	MEX		03/12/2020	04/01/2022	32,156,000	0	0	0	0	0	0	6,730,000	6,724,601	0	(5,399)	(5,399)
706110265	DURHAM	NC		02/28/2017	04/01/2022	1,713,902	0	0	0	0	0	0	1,703,686	1,675,651	0	(28,035)	(28,035)
706110440	DAYTON	NJ		12/23/2020	04/01/2022	15,286,460	0	0	0	0	0	0	7,566,613	7,090,949	0	(475,664)	(475,664)
706110303	JERSEY CITY	NJ		04/28/2017	04/01/2022	54,143,918	0	0	0	0	0	0	34,366,119	33,659,290	0	(706,829)	(706,829)
750000200	AMSTERDAM	NLD		09/14/2017	04/01/2022	68,566,337	0	0	0	0	0	877,431	12,890,461	12,483,465	(894,687)	487,691	(406,997)
750000226	APELDOORN	NLD		12/29/2017	04/01/2022	7,741,754	0	0	0	0	0	242,105	3,724,691	3,481,993	(242,105)	(593)	(242,698)
750000248	ROTTERDAM	NLD		07/26/2018	04/01/2022	4,274,001	0	0	0	0	0	205,705	4,149,451	4,263,896	(218,548)	332,993	114,444
706110875	CAMILLUS	NY		10/25/2019	04/01/2022	6,730,377	0	0	0	0	0	0	1,079,160	1,079,160	0	0	0
706110043	NEW YORK	NY		05/05/2016	04/01/2022	7,341,308	0	0	0	0	0	0	7,292,034	7,189,807	0	(102,227)	(102,227)
706110646	NEW YORK	NY		12/19/2018	04/01/2022	118,688,650	0	0	0	0	0	0	60,000,000	62,299,141	0	2,299,141	2,299,141
706110725	NEW YORK	NY		06/06/2019	04/01/2022	26,516,500	0	0	0	0	0	0	26,516,500	26,474,487	0	(42,013)	(42,013)
706109384	QUEENS	NY		03/10/2014	04/01/2022	34,165,409	0	0	0	0	0	0	31,811,382	33,714,670	0	1,903,288	1,903,288
706110896	VICTOR	NY		10/25/2019	04/01/2022	5,597,279	0	0	0	0	0	0	102,838	102,838	0	0	0
706110618	PORTLAND	OR		10/05/2018	04/01/2022	26,800,000	0	0	0	0	0	0	26,800,000	26,650,983	0	(149,017)	(149,017)
706110889	AVALON	PA		10/25/2019	04/01/2022	2,745,312	0	0	0	0	0	0	50,439	50,439	0	0	0
706110894	CANONSBURG	PA		10/25/2019	04/01/2022	8,749,051	0	0	0	0	0	0	160,746	160,746	0	0	0
706110675	COVINGTON TOWNSHIP	PA		12/23/2020	04/01/2022	21,953,520	0	0	0	0	0	0	10,849,026	10,201,388	0	(647,638)	(647,638)
706110712	KING OF PRUSSIA	PA		03/27/2019	04/01/2022	38,442,133	0	0	0	0	0	0	4,644,337	4,688,367	0	44,030	44,030
706109395	PHILADELPHIA	PA		01/31/2014	04/01/2022	4,260,754	0	0	0	0	0	0	4,225,132	4,277,266	0	52,134	52,134
706110890	PITTSBURGH	PA		10/25/2019	04/01/2022	10,706,260	0	0	0	0	0	0	196,705	196,705	0	0	0
706109612	NASHVILLE	TN		03/27/2015	04/01/2022	36,444,181	0	0	0	0	0	0	6,895,358	6,869,944	0	(25,413)	(25,413)
706110659	AUSTIN	TX		06/28/2019	04/01/2022	60,186,905	0	0	0	0	0	0	5,310,705	5,217,216	0	(93,490)	(93,490)
706111291	AUSTIN	TX		10/29/2021	04/01/2022	16,985,937	0	0	0	0	0	0	891,390	872,693	0	(18,698)	(18,698)
706110264	CARROLLTON	TX		02/28/2017	04/01/2022	1,415,833	0	0	0	0	0	0	1,407,394	1,384,235	0	(23,159)	(23,159)
706110350	DALLAS	TX		05/23/2017	04/01/2022	1,930,979	0	0	0	0	0	0	1,051,663	1,059,166	0	7,503	7,503
706110353	DALLAS	TX		05/23/2017	04/01/2022	3,346,421	0	0	0	0	0	0	1,822,550	1,835,552	0	13,002	13,002
706110351	GRAND PRAIRIE	TX		05/23/2017	04/01/2022	3,765,004	0	0	0	0	0	0	2,050,520	2,065,149	0	14,629	14,629
706110512	HOUSTON	TX		03/09/2018	04/01/2022	129,777,904	0	0	0	0	0	0	74,840,174	75,313,090	0	472,915	472,915
706110554	HOUSTON	TX		07/30/2018	04/01/2022	113,008,000	0	0	0	0	0	0	77,200,000	77,627,678	0	427,678	427,678
706110881	HOUSTON	TX		09/26/2019	04/01/2022	8,741,000	0	0	0	0	0	0	3,500,000	3,635,633	0	135,633	135,633
706110562	HUTCHINS	TX		06/13/2018	04/01/2022	12,207,597	0	0	0	0	0	0	5,985,413	6,058,363	0	72,950	72,950
706110352	IRVING	TX		05/23/2017	04/01/2022	9,822,568	0	0	0	0	0	0	5,349,632	5,387,796	0	38,164	38,164
706110711	IRVING	TX		03/05/2019	04/01/2022	30,533,000	0	0	0	0	0	0	19,404,000	19,404,000	0	0	0
706108935	LAREDO	TX		10/10/2012	04/01/2022	644,819	0	0	0	0	0	0	453,593	455,960	0	2,367	2,367
706109753	LAREDO	TX		03/23/2015	04/01/2022	7,774,773	0	0	0	0	0	0	7,662,637	7,721,724	0	59,086	59,086
706110057	RICHARDSON	TX		06/30/2016	04/01/2022	7,000,000	0	0	0	0	0	0	7,000,000	7,028,895	0	28,895	28,895
706110325	FALLS CHURCH	VA		08/10/2017	04/01/2022	15,164,771	0	0	0	0	0	0	12,202,528	11,638,188	0	(564,340)	(564,340)
706110370	FALLS CHURCH	VA		08/17/2017	04/01/2022	2,210,064	0	0	0	0	0	0	2,191,667	2,176,233	0	(15,434)	(15,434)
706111061	FALLS CHURCH	VA		04/08/2020	04/01/2022	3,324,852	0	0	0	0	0	0	2,682,220	2,570,110	0	(112,109)	(112,109)
706109719	BOTHELL	WA		11/01/2018	04/01/2022	9,746,837	0	0	0	0	0	0	8,186,427	8,292,491	0	106,063	106,063
706111113	RENTON	WA		09/17/2020	04/01/2022	120,755,960	0	0	0	0	0	0	32,100,408	30,112,587	0	(1,987,820)	(1,987,820)
0399999. Mortgages disposed						3,077,553,040	0	0	0	0	0	5,012,723	1,605,775,224	1,591,807,727	(5,193,918)	(8,773,579)	(13,967,497)
717611393	MANILA	AR		03/03/2017		6,248,599	0	0	0	0	0	0	6,116,304	5,642,802	0	(473,502)	(473,502)
717611723	MANILA	AR		06/26/2019		981,255	0	0	0	0	0	0	963,223	855,091	0	(108,133)	(108,133)
717612055	MANILA	AR		05/26/2021		700,000	0	0	0	0	0	0	686,771	614,552	0	(72,219)	(72,219)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109210	CALABASAS	CA		09/03/2013		18,000,000	0	0	0	0	0	0	18,000,000	18,107,827	0	107,827	107,827
717611928	CALISTOGA	CA		08/11/2020		22,000,000	0	0	0	0	0	0	22,000,000	21,576,834	0	(423,166)	(423,166)
706108749	CASTRO VALLEY	CA		10/16/2012		10,576,676	0	0	0	0	0	0	10,257,921	10,307,483	0	49,562	49,562
706109970	CASTRO VALLEY	CA		02/22/2016		2,939,823	0	0	0	0	0	0	2,849,854	2,827,905	0	(21,949)	(21,949)
706111138	CHINO	CA		12/10/2020		21,044,455	0	0	0	0	0	0	20,799,198	19,153,901	0	(1,645,297)	(1,645,297)
706110121	CITY OF INDUSTRY	CA		09/15/2016		2,126,091	0	0	0	0	0	0	2,095,393	2,078,111	0	(17,281)	(17,281)
706108253	COMPTON	CA		02/10/2010		4,068,024	0	0	0	0	0	0	4,035,198	4,279,269	0	244,072	244,072
706109477	CORONA	CA		06/02/2014		12,902,119	0	0	0	0	0	0	12,763,339	13,019,105	0	255,766	255,766
706109445	CYPRESS	CA		03/27/2014		17,433,661	0	0	0	0	0	0	17,200,632	17,086,703	0	(113,929)	(113,929)
717610602	FOWLER	CA		02/22/2013		2,115,000	0	0	0	0	0	0	2,028,750	1,967,553	0	(61,197)	(61,197)
717611578	FOWLER	CA		03/27/2018		8,600,000	0	0	0	0	0	0	8,500,000	8,438,939	0	(61,061)	(61,061)
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	17,376,168	17,110,723	0	(265,445)	(265,445)
706110737	GOLETA	CA		07/11/2019		15,622,029	0	0	0	0	0	0	15,209,056	14,722,836	0	(486,220)	(486,220)
717612176	NAPA	CA		11/18/2021		12,000,000	0	0	0	0	0	0	12,000,000	10,403,882	0	(1,596,118)	(1,596,118)
706109264	PICO RIVERA	CA		08/28/2013		4,617,146	0	0	0	0	0	0	4,563,839	4,637,122	0	73,283	73,283
706103071	SANTA BARBARA	CA		05/01/2018		673,130	0	0	0	0	0	0	536,925	538,968	0	2,043	2,043
706111112	SANTA CLARA	CA		08/07/2020		18,900,000	0	0	0	0	0	0	18,900,000	18,450,708	0	(449,292)	(449,292)
706106587	WALNUT	CA		12/01/2021		2,190,432	0	0	0	0	0	0	2,035,170	1,943,519	0	(91,650)	(91,650)
706108602	WALNUT	CA		12/06/2011		8,161,610	0	0	0	0	0	0	7,899,894	8,309,216	0	409,322	409,322
706108454	WASHINGTON	DC		01/28/2011		4,874,581	0	0	0	0	0	0	4,427,141	4,480,626	0	53,485	53,485
706109107	WASHINGTON	DC		04/01/2016		1,202,787	0	0	0	0	0	0	1,200,777	1,199,027	0	(1,750)	(1,750)
717612027	IMMOKALEE	FL		04/16/2021		11,628,551	0	0	0	0	0	0	11,358,962	10,584,917	0	(774,045)	(774,045)
717611220	SEBRING	FL		07/28/2016		8,840,000	0	0	0	0	0	0	8,840,000	8,330,630	0	(509,370)	(509,370)
706108387	WEST PALM BEACH	FL		12/20/2010		4,210,596	0	0	0	0	0	0	4,001,581	4,116,551	0	114,970	114,970
706111286	ATLANTA	GA		01/18/2022		10,575,153	0	0	0	0	0	0	10,525,293	9,454,285	0	(1,071,008)	(1,071,008)
706111359	ATLANTA	GA		01/18/2022		3,342,768	0	0	0	0	0	0	3,328,246	3,110,849	0	(217,397)	(217,397)
717611718	BRITT	IA		03/27/2020		17,689,112	0	0	0	0	0	0	17,365,197	16,703,433	0	(661,764)	(661,764)
717611806	BRITT	IA		03/27/2020		5,262,354	0	0	0	0	0	0	5,164,531	4,952,006	0	(212,525)	(212,525)
706110624	ITASCA	IL		07/30/2020		19,286,237	0	0	0	0	0	0	19,161,703	18,038,307	0	(1,123,396)	(1,123,396)
706109037	HEBRON	KY		11/01/2018		7,977,687	0	0	0	0	0	0	7,744,006	7,777,710	0	33,704	33,704
706103499	ARLINGTON	MA		10/15/1999		4,483,272	0	0	0	0	0	0	3,867,921	4,084,582	0	216,661	216,661
717611573	EDWARDSBURG	MI		12/10/2018		17,541,382	0	0	0	0	0	0	17,521,658	17,403,044	0	(118,614)	(118,614)
717611592	EDWARDSBURG	MI		12/10/2018		3,427,621	0	0	0	0	0	0	3,421,501	3,419,805	0	(1,695)	(1,695)
706110699	LANSING	MI		03/15/2019		6,460,316	0	0	0	0	0	0	6,291,806	6,347,696	0	55,890	55,890
717611728	MALDEN	MO		09/21/2021		1,568,809	0	0	0	0	0	0	1,533,832	1,501,776	0	(32,056)	(32,056)
717611729	MALDEN	MO		09/21/2021		232,137	0	0	0	0	0	0	226,988	222,244	0	(4,744)	(4,744)
717611730	MALDEN	MO		09/21/2021		1,869,722	0	0	0	0	0	0	1,828,252	1,790,043	0	(38,209)	(38,209)
717611731	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	501,463	490,983	0	(10,480)	(10,480)
717611732	MALDEN	MO		09/21/2021		7,362,333	0	0	0	0	0	0	7,199,037	7,048,584	0	(150,453)	(150,453)
717611451	MIDNIGHT	MS		06/09/2017		6,260,003	0	0	0	0	0	0	6,260,003	5,881,042	0	(378,961)	(378,961)
717611464	MIDNIGHT	MS		06/09/2017		2,880,000	0	0	0	0	0	0	2,880,000	2,868,671	0	(11,329)	(11,329)
717612034	TUNICA	MS		03/03/2021		3,375,854	0	0	0	0	0	0	3,375,854	2,809,473	0	(566,381)	(566,381)
717612035	TUNICA	MS		03/03/2021		985,651	0	0	0	0	0	0	985,651	820,284	0	(165,367)	(165,367)
717612036	TUNICA	MS		03/03/2021		985,651	0	0	0	0	0	0	985,651	820,284	0	(165,367)	(165,367)
717612037	TUNICA	MS		09/10/2021		3,134,877	0	0	0	0	0	0	3,134,877	2,652,969	0	(481,908)	(481,908)
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		6,919,201	0	0	0	0	0	0	6,482,525	6,398,871	0	(83,654)	(83,654)
717610732	YERINGTON	NV		08/23/2013		793,180	0	0	0	0	0	0	694,033	697,635	0	3,602	3,602
717611668	YERINGTON	NV		12/17/2018		669,232	0	0	0	0	0	0	632,052	635,632	0	3,580	3,580
717611842	YERINGTON	NV		01/14/2021		1,189,752	0	0	0	0	0	0	1,142,162	1,072,924	0	(69,238)	(69,238)
706109881	BROOKLYN	NY		07/30/2015		11,732,511	0	0	0	0	0	0	11,560,497	11,619,171	0	58,674	58,674
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	3,576,923	3,716,459	0	139,536	139,536
706108850	NEW YORK	NY		06/28/2012		4,950,000	0	0	0	0	0	0	4,950,000	4,961,411	0	11,411	11,411
706108671	AVON	OH		01/23/2012		7,776,491	0	0	0	0	0	0	7,583,620	7,974,932	0	391,313	391,313
717611292	ANTLERS	OK		09/19/2016		3,500,000	0	0	0	0	0	0	3,500,000	3,397,558	0	(102,442)	(102,442)
717611681	ANTLERS	OK		03/14/2019		3,473,350	0	0	0	0	0	0	3,473,350	3,482,024	0	8,674	8,674
717611746	ANTLERS	OK		02/12/2020		5,500,000	0	0	0	0	0	0	5,500,000	5,268,450	0	(231,550)	(231,550)
706108485	GLADSTONE	OR		02/28/2011		2,667,202	0	0	0	0	0	0	2,431,503	2,497,687	0	66,184	66,184
706109029	AUSTIN	TX		12/28/2012		10,670,795	0	0	0	0	0	0	10,342,305	10,071,851	0	(270,454)	(270,454)
706110191	BOTHELL	WA		11/01/2018		24,996,399	0	0	0	0	0	0	25,076,095	25,402,448	0	326,353	326,353
706110820	KIRKLAND	WA		09/03/2019		13,505,360	0	0	0	0	0	0	13,273,788	12,733,938	0	(539,849)	(539,849)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706109735	MILWAUKEE	WI		11/01/2018		18,940,496	0	0	0	0	0	0	18,376,714	18,319,904	0	(56,810)	(56,810)
0499999. Mortgages transferred						464,641,474	0	0	0	0	0	0	478,545,130	467,233,766	0	(11,311,364)	(11,311,364)
0599999 - Totals						4,176,259,616	0	(244,563)	0	0	(244,563)	5,141,496	2,798,812,578	2,766,576,369	(5,455,733)	(26,780,476)	(32,236,209)

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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	Accel Leaders 3 L.P. - PICA	Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.		02/17/2021	1	0	450,000	0	0	0.261
000000-00-0	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Accel-KKR Holdings GP, LLC		02/10/2021		0	3,464,439	0	0	0.779
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	0	22,504	0	0	3.161
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		0	47,778	0	0	4.313
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	AHP V GP, L.P.		04/22/2021	3	0	1,210,977	0	0	1.713
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC		10/30/2019		0	618,765	0	0	2.468
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	0	2,249,985	0	0	0.425
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	0	409,888	0	0	0.470
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	APAX X USD GP L.P. INC.		11/10/2020	3	0	(380,935)	0	0	0.261
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.		04/15/2021		0	1,206,288	0	0	3.950
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	0	119,253	0	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners		08/26/2019	3	0	5,474,933	0	0	1.478
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	0	6,700,226	0	0	44.759
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/17/2020	3	0	3,090,170	0	0	2.242
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	102,037	0	0	4.868
000000-00-0	Blackstone Capital Partners VIII, LP - PICA	New York	NY	BMA VIII GP L.P.		02/22/2021	3	0	758,297	0	0	0.102
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		0	(6,536)	0	0	0.279
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		0	155,329	0	0	0.274
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	0	1,256,725	0	0	3.495
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	BVIP Fund X GP, LLC		07/20/2020	3	0	2,235,582	0	0	4.060
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	90,000	0	0	1.125
000000-00-0	Canaan XII L.P. - PICA	Menlo Park	NJ	Canaan Partners XII LLC		01/05/2021	1	0	475,000	0	0	0.625
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	GP LLP		01/15/2021	3	0	76,622	0	0	2.397
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP		11/01/2012		0	(29,246)	0	0	7.778
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.		05/21/2015		0	234,356	0	0	2.230
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	149,241	0	0	1.114
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	CD&R Associates XI, L.P.		09/23/2021	3	0	1,226,131	0	0	0.128
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		0	2,367,097	0	0	0.546
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC		02/05/2021	2	0	1,958,041	0	0	0.835
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	42,317	0	0	3.755
000000-00-0	CVC Capital Partners VIII (A) L.P. - PICA	Jersey	JEY	CVC Capital Partners VIII Limited		12/14/2021	3	0	4,199,671	0	0	0.293
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	25,731	0	0	5.418
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	158,364	0	0	4.002
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	4,226	0	0	0.793
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure V S.Ã€ R.L.		08/13/2021		0	1,297,652	0	0	0.000
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.Ã€ R.L.		02/05/2021	3	0	(127,752)	0	0	0.575
000000-00-0	Exeter Europe Logistics Value Fund IV S.C.Sp. - PICA	Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.Ã€ R.L.		12/20/2021		0	1,902,348	0	0	4.671
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Francisco Partners GP VI, L.P.		01/26/2021	3	0	910,000	0	0	0.000
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	0	828,043	0	0	6.696
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	0	145,576	0	0	6.162
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	0	1,246,442	0	0	5.305
000000-00-0	Genstar Capital Partners X, L.P. - PICA	San Francisco	CA	Genstar Capital X, L.P.		10/04/2021	3	0	493,353	0	0	0.063
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	0	27,574	0	0	1.231
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	20,635	0	0	8.286
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Georgian Partners IV GP, LP		06/20/2018	1	0	772,278	0	0	2.539
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	0	441,412	0	0	1.775
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		0	(868,865)	0	0	0.302
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	0	973,835	0	0	0.336
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.Ã r.l.		07/28/2020		0	1,178,085	0	0	5.263
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC		09/09/2020	1	0	662,002	0	0	0.958
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	0	233,982	0	0	2.055
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	313,144	0	0	4.991
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	0	29,788	0	0	0.779
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP		09/07/2021	3	0	1,625,000	0	0	0.911
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	0	558,408	0	0	6.985

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	0	558,408	0	0	3.492
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	0	1,002,409	0	0	0.257
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 GP L.P.		10/28/2019	2	0	574,351	0	0	1.073
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	0	411,761	0	0	0.340
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	IK IX Fund GP S.Ã .r.l.		11/27/2019	3	0	1,906,714	0	0	1.249
000000-00-0	Insight Partners Opportunities Fund I, L.P. - PICA	New York	NY	Insight Associate Opportunities I, L.P.		04/22/2021	2	0	1,313,200	0	0	0.430
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.		03/25/2020	1	0	563,500	0	0	0.587
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Insight Associates XII, L.P.		07/15/2021		0	210,000	0	0	0.135
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	11,482	0	0	0.540
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		0	2,450,518	0	0	1.886
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	0	0	0	0	1.111
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	3,083,192	0	0	4.532
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		0	480,500	0	0	0.352
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	318,637	0	0	5.593
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	1,552,859	0	0	1.208
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	151,663	0	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	29,685	0	0	7.350
000000-00-0	Montagu VI L.P. - PICA	London	GBR	MPE (GP VI) LP		04/01/2021	3	0	(973,598)	0	0	0.922
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	0	344,224	0	0	2.047
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	NVP II General Partner, L.L.C.		09/30/2021	1	0	198,992	0	0	3.561
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Associates III, L.P.		11/22/2019		0	297,553	0	0	1.749
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates IV, L.P		04/27/2021		0	158,597	0	0	0.214
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	0	149,018	0	0	2.839
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	PADCOF III GP, LLC		02/08/2021	2	0	1,214,713	0	0	3.998
000000-00-0	PCCP Equity IX, LP - PICA	Los Angeles	CA	PCCP Equity IX GP, LLC		01/12/2022		0	1,340,312	0	0	1.173
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	0	571,943	0	0	4.092
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	0	(559,567)	0	0	3.233
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Peak Rock Capital Holdings III LP		07/13/2021		0	49,804	0	0	0.471
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Dickens Avenue Partners VI (US), L.P.		09/22/2021	2	0	18,470,845	0	0	28.314
000000-00-0	PGIM Real Estate European Value Partners II - PICA	Luxembourg	LUX	EVP II GP S.Ã€ R.L.		01/20/2021		0	1,546,803	0	0	3.080
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019		0	(992,065)	0	0	1.084
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	0	(1,210)	0	0	0.545
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	796,726	0	0	47.377
000000-00-0	Prudential/Laurel Street GP, LLC - PICA	Charlotte	NC	Prudential/Laurel Street GP, LLC		07/29/2021		0	(385,926)	0	0	80.000
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.		05/21/2020		0	303,331	0	0	1.170
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	(182,139)	0	0	1.038
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	87,156	0	0	4.051
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	0	155,996	0	0	1.228
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	0	1,754,736	0	0	0.843
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	593,511	0	0	2.863
000000-00-0	Sixth Street Growth Partners (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	1,830,695	0	0	2.217
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	0	6,221,313	0	0	0.615
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	0	60,919	0	0	1.780
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	0	1,822,982	0	0	0.994
000000-00-0	Thoma Bravo Partners XV, L.P. and Thoma Bravo Partners XV-P, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XV[-P]9, L.P.		06/10/2022	3	1,327,942	0	0	0	0.193
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	137,335	0	0	3.493
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3	0	(630,054)	0	0	0.507
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC		04/08/2020		0	(148,509)	0	0	0.482
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	680,306	0	0	3.761
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3	0	1,324,452	0	0	3.698
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	0	976,368	0	0	2.417
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC		04/09/2021		0	1,516,980	0	0	2.915
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP		12/23/2020		0	2,005,439	0	0	0.396
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020		0	2,687,720	0	0	2.194
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.		12/22/2020		0	851,157	0	0	0.567

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 Admini-strative 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	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	0	458,730	0	0	0.894
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,327,942	112,180,663	0	0	XXX
000000-00-0	Bay Area Investor LLC - STAT	San Francisco	CA	PGIM, INC		03/31/2018		0	110,704	0	0	50.000
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential		06/27/2018	13	0	12,379,723	0	0	14.108
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		0	24,875,622	0	0	99.503
2099999. Joint Venture Interests - Common Stock - Affiliated								0	37,366,049	0	0	XXX
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC		03/25/2020		0	1,809,927	0	0	1.247
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.		03/24/2017		0	1,313,208	0	0	31.300
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,123,135	0	0	XXX
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	PGIM, INC		06/30/2020		0	1,386,912	0	0	0.000
000000-00-0	Menlo Park Investor LLC - STAT	Menlo Park	CA	PGIM, INC		03/31/2018		0	37,806	0	0	50.000
000000-00-0	Triton Investor LLC - STAT	Foster City	CA	PGIM, INC		03/31/2018		0	52,306	0	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	1,477,024	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	1,071	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	1,071	0	0	XXX
000000-00-0	El Dorado Family Apartments II - PICA	El Centro	CA	Fund 80 GP		04/20/2022		1,782,000	0	0	0	33.000
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated								1,782,000	0	0	0	XXX
000000-00-0	CREA Corporate Tax Credit Fund 89, LP - PICA	Indianapolis	IN	CREA GP CTC 89, LLC		04/20/2022		3,045,000	0	0	0	25.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								3,045,000	0	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	(122,125)	0	0	0.000
4699999. Any Other Class of Assets - Unaffiliated								0	(122,125)	0	0	XXX
4899999. Total - Unaffiliated								6,154,942	115,181,673	0	0	XXX
4999999. Total - Affiliated								0	38,844,144	0	0	XXX
5099999 - Totals								6,154,942	154,025,817	0	0	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 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	Dryden Finance II LLC	Newark	NJ	Partial Disposition	10/30/1998	06/30/2022	0	0	0	0	0	0	0	28,398,774	28,398,774	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA	Partial Disposition	03/31/2010	06/30/2022	0	0	0	0	0	0	0	2,681,945	2,681,945	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP	Atlanta	GA	Partial Disposition	02/28/2013	06/30/2022	0	0	0	0	0	0	0	460,147	460,147	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement	Atlanta	GA	Partial Disposition	06/13/2012	06/30/2022	0	0	0	0	0	0	0	21,178	21,178	0	0	0	0
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	0	0	0	0	0	0	31,562,044	31,562,044	0	0	0	0

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	Accel-KKR Capital Partners VI, LP - PICA	Menlo Park	CA	Partial Disposition	02/10/2021	06/30/2022	0	0	0	0	0	0	0	11,063	11,063	0	0	0	0
000000-00-0	Accession Purpose Trust - PICA	Hamilton	BMU	Partial Disposition	06/30/2021	06/30/2022	0	0	0	0	0	0	0	(2)	0	0	2	2	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Partial Disposition	11/16/2015	06/30/2022	0	0	0	0	0	0	0	17,651	17,651	0	0	0	0
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Partial Disposition	07/22/2019	06/30/2022	0	0	0	0	0	0	0	12,761	12,761	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(38,893)	0	0	38,893	38,893	0
000000-00-0	Allsop Venture Partners III	Cedar Rapids	IA	Partial Disposition	01/01/1996	06/30/2022	0	0	0	0	0	0	0	(4,324)	(4,324)	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	10/30/2019	06/30/2022	0	0	0	0	0	0	0	200,000	200,000	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Partial Disposition	03/28/2019	06/30/2022	0	0	0	0	0	0	0	57,949	57,949	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	St Perer Port	GGY	Partial Disposition	12/10/2012	06/30/2022	0	0	0	0	0	0	0	3,558,990	3,558,990	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GGY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	1,707,761	1,707,761	0	0	0	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Partial Disposition	05/12/2017	06/30/2022	0	0	0	0	0	0	0	74,001	74,001	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	39,820	39,820	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Partial Disposition	12/10/2012	06/30/2022	0	0	0	0	0	0	0	130,690	130,690	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Partial Disposition	12/01/2011	06/30/2022	0	0	0	0	0	0	0	1,604,166	1,604,166	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Partial Disposition	12/19/2016	06/30/2022	0	0	0	0	0	0	0	113,559	113,559	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Partial Disposition	08/26/2019	06/30/2022	0	0	0	0	0	0	0	125,523	125,523	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Partial Disposition	03/22/2017	06/30/2022	0	0	0	0	0	0	0	445,004	445,004	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(75,492)	0	0	75,492	75,492	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Partial Disposition	12/10/2012	06/30/2022	0	0	0	0	0	0	0	2,517,792	2,584,349	0	66,557	66,557	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(227,039)	(227,039)	0	0	0	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Partial Disposition	12/17/2020	06/30/2022	0	0	0	0	0	0	0	105,883	105,883	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Partial Disposition	02/05/2016	06/30/2022	0	0	0	0	0	0	0	102,037	102,037	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	748,544	748,544	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	369,837	369,837	0	0	0	0
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Partial Disposition	11/20/2019	06/30/2022	0	0	0	0	0	0	0	537,145	537,145	0	0	0	0
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	Partial Disposition	07/20/2020	06/30/2022	0	0	0	0	0	0	0	73,392	73,392	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Partial Disposition	10/21/2013	06/30/2022	0	0	0	0	0	0	0	2,763,442	2,763,442	0	0	0	0
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	Partial Disposition	01/15/2021	06/30/2022	0	0	0	0	0	0	0	76,622	76,622	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	529,102	529,102	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Partial Disposition	05/21/2015	06/30/2022	0	0	0	0	0	0	0	42,939	42,939	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	91,864	91,864	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Partial Disposition	05/31/2013	06/30/2022	0	0	0	0	0	0	0	20,117	20,117	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Partial Disposition	05/22/2020	06/30/2022	0	0	0	0	0	0	0	(77,930)	(77,930)	0	0	0	0
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Partial Disposition	01/21/2016	06/30/2022	0	0	0	0	0	0	0	1,643,677	1,643,677	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Partial Disposition	03/30/2018	06/30/2022	0	0	0	0	0	0	0	74,442	74,442	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Partial Disposition	08/07/2014	06/30/2022	0	0	0	0	0	0	0	36,316	36,316	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Partial Disposition	02/18/2014	06/30/2022	0	0	0	0	0	0	0	15,169,994	15,169,994	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Partial Disposition	05/17/2016	06/30/2022	0	0	0	0	0	0	0	1,110,593	1,110,593	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Partial Disposition	06/05/2019	06/30/2022	0	0	0	0	0	0	0	84,948	84,948	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	Partial Disposition	11/28/2011	06/30/2022	0	0	0	0	0	0	0	889,103	889,103	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Partial Disposition	03/27/2013	06/30/2022	0	0	0	0	0	0	0	2,979,901	2,979,901	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	18,149	19,769	0	1,620	1,620	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(3,737)	0	0	3,737	3,737	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	692,786	692,786	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	559,637	559,637	0	0	0	0
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Partial Disposition	01/26/2021	06/30/2022	0	0	0	0	0	0	0	65,123	65,123	0	0	0	0

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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	Friedman Fleischer & Lowe LLC	San Francisco	CA	Partial Disposition	01/14/1999	06/30/2022	0	0	0	0	0	0	0	45,020	45,020	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Partial Disposition	07/03/2019	06/30/2022	0	0	0	0	0	0	0	145,576	145,576	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Partial Disposition	04/28/2017	06/30/2022	0	0	0	0	0	0	0	116,834	116,834	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Partial Disposition	07/08/2019	06/30/2022	0	0	0	0	0	0	0	27,574	27,574	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Partial Disposition	10/05/2017	06/30/2022	0	0	0	0	0	0	0	20,635	20,635	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Partial Disposition	06/20/2018	06/30/2022	0	0	0	0	0	0	0	36,992	36,992	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Partial Disposition	03/09/2020	06/30/2022	0	0	0	0	0	0	0	94,579	94,579	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Partial Disposition	09/09/2020	06/30/2022	0	0	0	0	0	0	0	12,680	12,680	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Partial Disposition	09/30/2020	06/30/2022	0	0	0	0	0	0	0	19,796	19,796	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Partial Disposition	09/22/2016	06/30/2022	0	0	0	0	0	0	0	841,492	841,492	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Partial Disposition	08/14/2017	06/30/2022	0	0	0	0	0	0	0	37,511	37,511	0	0	0	0
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	Partial Disposition	09/07/2021	06/30/2022	0	0	0	0	0	0	0	93,750	93,750	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Partial Disposition	07/13/2018	06/30/2022	0	0	0	0	0	0	0	51,870	51,870	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Partial Disposition	10/25/2018	06/30/2022	0	0	0	0	0	0	0	51,870	51,870	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Partial Disposition	04/07/2020	06/30/2022	0	0	0	0	0	0	0	130,368	130,368	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	45,127	45,127	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Partial Disposition	12/31/2012	06/30/2022	0	0	0	0	0	0	0	74,820	74,820	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Partial Disposition	04/27/2012	06/30/2022	0	0	0	0	0	0	0	(35,924)	0	0	35,924	35,924	0
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/24/2018	06/30/2022	0	0	0	0	0	0	0	53,443	53,443	0	0	0	0
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	Partial Disposition	11/27/2019	06/30/2022	0	0	0	0	0	0	0	274,508	274,508	0	0	0	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Partial Disposition	03/25/2020	06/30/2022	0	0	0	0	0	0	0	264,845	264,845	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Partial Disposition	03/14/2014	06/30/2022	0	0	0	0	0	0	0	11,381	11,381	0	0	0	0
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	Partial Disposition	06/23/2006	06/30/2022	0	0	0	0	0	0	0	49,320	49,320	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Partial Disposition	12/19/2019	06/30/2022	0	0	0	0	0	0	0	31,233	31,233	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Partial Disposition	02/24/2020	06/30/2022	0	0	0	0	0	0	0	125,000	125,000	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Partial Disposition	02/21/2018	06/30/2022	0	0	0	0	0	0	0	63,835	63,835	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Partial Disposition	10/24/2017	06/30/2022	0	0	0	0	0	0	0	52,862	52,862	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	15,882	15,882	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Partial Disposition	02/24/2012	06/30/2022	0	0	0	0	0	0	0	449,088	449,088	0	0	0	0
000000-00-0	Montagu VI L.P. - PICA	London	GBR	Partial Disposition	04/01/2021	06/30/2022	0	0	0	0	0	0	0	122,206	122,206	0	0	0	0
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	Partial Disposition	09/30/2021	06/30/2022	0	0	0	0	0	0	0	199,242	199,242	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Partial Disposition	09/30/2019	06/30/2022	0	0	0	0	0	0	0	(262,906)	(262,906)	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(5,455)	0	0	5,455	5,455	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(4,572)	0	0	4,572	4,572	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Partial Disposition	11/22/2019	06/30/2022	0	0	0	0	0	0	0	84,375	84,375	0	0	0	0
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Partial Disposition	04/27/2021	06/30/2022	0	0	0	0	0	0	0	2,828	2,828	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Partial Disposition	10/30/2017	06/30/2022	0	0	0	0	0	0	0	137,774	137,774	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	Partial Disposition	02/08/2021	06/30/2022	0	0	0	0	0	0	0	37,470	37,470	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Partial Disposition	12/31/2017	06/30/2022	0	0	0	0	0	0	0	(94,273)	(94,273)	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Partial Disposition	11/16/2017	06/30/2022	0	0	0	0	0	0	0	(124,377)	(124,377)	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Partial Disposition	09/06/2017	06/30/2022	0	0	0	0	0	0	0	1,446,920	1,446,920	0	0	0	0
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Partial Disposition	07/13/2021	06/30/2022	0	0	0	0	0	0	0	82,094	82,094	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	(15,855)	0	0	15,855	15,855	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Partial Disposition	03/11/2016	06/30/2022	0	0	0	0	0	0	0	(224,076)	0	0	224,076	224,076	0

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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
	Prudential Capital Partners IV, L.P. - PICA																		
000000-00-0		Chicago	IL	Partial Disposition	12/20/2012	06/30/2022	0	0	0	0	0	0	0	4,925,542	4,925,542	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Partial Disposition	04/21/2017	06/30/2022	0	0	0	0	0	0	0	14,511,097	14,511,097	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Partial Disposition	09/11/2018	06/30/2022	0	0	0	0	0	0	0	43,471	43,471	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Partial Disposition	06/12/2018	06/30/2022	0	0	0	0	0	0	0	87,751	87,751	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Partial Disposition	03/15/2019	06/30/2022	0	0	0	0	0	0	0	78,312	78,312	0	0	0	0
	Sixth Cinven Fund (No. 3) Limited																		
000000-00-0	Partnership - PICA	London	GBR	Partial Disposition	05/24/2017	06/30/2022	0	0	0	0	0	0	0	5,933,886	5,933,886	0	0	0	0
	Sixth Street Growth Partners (A), L.P. -																		
000000-00-0	PICA	Dallas	TX	Partial Disposition	06/05/2019	06/30/2022	0	0	0	0	0	0	0	43,400	43,400	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	04/15/2020	06/30/2022	0	0	0	0	0	0	0	31,760	31,760	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Partial Disposition	12/10/2018	06/30/2022	0	0	0	0	0	0	0	75,957	75,957	0	0	0	0
	Thompson Street Capital Partners V, LP -PICA																		
000000-00-0		St. Louis	MO	Partial Disposition	07/27/2018	06/30/2022	0	0	0	0	0	0	0	137,335	137,335	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Partial Disposition	11/01/2012	06/30/2022	0	0	0	0	0	0	0	44,050	44,050	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Partial Disposition	04/08/2020	06/30/2022	0	0	0	0	0	0	0	116,225	116,225	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Partial Disposition	12/28/2017	06/30/2022	0	0	0	0	0	0	0	191,378	191,378	0	0	0	0
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Partial Disposition	06/12/2020	06/30/2022	0	0	0	0	0	0	0	74,267	74,267	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Partial Disposition	02/08/2019	06/30/2022	0	0	0	0	0	0	0	42,977	42,977	0	0	0	0
	Trivest Growth Investment Fund II, L.P. -																		
000000-00-0	PICA	Coral Gables	FL	Partial Disposition	04/09/2021	06/30/2022	0	0	0	0	0	0	0	120,000	120,000	0	0	0	0
	Waterton Residential KJ Bond Venture I LLC -																		
000000-00-0	PICA	Chicago	IL	Partial Disposition	09/12/2016	06/30/2022	0	0	0	0	0	0	0	231,331	231,331	0	0	0	0
	Waterton Residential Property Venture XII,																		
000000-00-0	L.P. -PICA	Chicago	IL	Partial Disposition	02/23/2015	06/30/2022	0	0	0	0	0	0	0	390,600	390,600	0	0	0	0
	Waterton Residential Property Venture XIV,																		
000000-00-0	L.P. - PICA	Chicago	IL	Partial Disposition	12/23/2020	06/30/2022	0	0	0	0	0	0	0	62,500	62,500	0	0	0	0
	Whitehorse Liquidity Partners (Offshore)																		
000000-00-0	III, L.P. - PICA	New Castle	DE	Partial Disposition	10/31/2019	06/30/2022	0	0	0	0	0	0	0	1,136,497	1,136,497	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	71,836,604	72,308,787	0	472,183	472,183	0
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Partial Disposition	06/27/2018	06/30/2022	0	0	0	0	0	0	0	7,159,746	7,159,746	0	0	0	0
	PGIM Fixed Income Alternatives Fund, LP -																		
000000-00-0	Global Macro (U.S.) Series - PICA	Newark	NJ	Partial Disposition	08/01/2021	06/30/2022	0	0	0	0	0	0	0	12,500,000	12,500,000	0	0	0	0
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	Partial Disposition	09/21/2020	06/30/2022	0	0	0	0	0	0	0	1,350,000	1,350,000	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	21,009,746	21,009,746	0	0	0	0
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	Partial Disposition	09/24/2020	06/30/2022	0	0	0	0	0	0	0	(180)	(180)	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	(180)	(180)	0	0	0	0
000000-00-0	2000 Collins, LLC - Parking - STAT	Miami Beach	FL	Partial Disposition	09/30/2016	06/30/2022	0	0	0	0	0	0	0	(1,401)	0	0	1,401	1,401	0
000000-00-0	2000 Collins, LLC - Retail - STAT	Miami Beach	FL	Partial Disposition	06/30/2016	06/30/2022	0	0	0	0	0	0	0	24,310	0	0	(24,310)	(24,310)	0
000000-00-0	580 Anton (PR GA SCP Apart, LLC) - STAT	Costa Mesa	CA	Fully Disposed	06/30/2015	05/12/2022	0	(3,283,104)	0	0	0	(3,283,104)	0	41,914,385	94,446,530	0	52,532,145	52,532,145	0
000000-00-0	Clarendon, LLC - STAT	Arlington	VA	Asset was Dissolved	09/30/2018	06/30/2022	0	(5,864)	0	0	0	(5,864)	0	5,864	0	0	(5,864)	(5,864)	0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	(3,288,968)	0	0	0	(3,288,968)	0	41,943,158	94,446,530	0	52,503,372	52,503,372	0
	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA																		
000000-00-0		Luxembourg	LUX	Partial Disposition	03/31/2020	06/30/2022	0	0	0	0	0	0	0	241,518	241,518	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partial Disposition	03/26/2018	06/30/2022	0	0	0	0	0	0	0	354,745	354,745	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	596,263	596,263	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Partial Disposition	03/31/2010	06/30/2022	0	0	0	0	0	0	0	287,622	287,622	0	0	0	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Partial Disposition	12/27/2007	06/30/2022	0	0	0	0	0	0	0	(133,057)	(133,057)	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Partial Disposition	04/07/2015	06/30/2022	0	0	0	0	0	0	0	540,096	540,096	0	0	0	0
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Partial Disposition	03/25/2014	06/30/2022	0	0	0	0	0	0	0	1,065,560	1,065,560	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	1,760,221	1,760,221	0	0	0	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Partial Disposition	12/31/2013	06/30/2022	0	0	0	0	0	0	0	445,554	445,554	0	0	0	0
000000-00-0	Prudential Retirement Holdings	Newark	NJ	Partial Disposition	10/10/2008	06/30/2022	0	0	0	0	0	0	0	1,092,128	1,092,128	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	1,537,682	1,537,682	0	0	0	0

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1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE	New York	NY	Partial Disposition	04/27/2015	06/30/2022	0	0	0	0	0	0	0	(29,777)	(46,169)	0	(16,391)	(16,391)	0
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	(29,777)	(46,169)	0	(16,391)	(16,391)	0
055780-0B-4	B Lab Company Promissory Note	Wayne	PA	Partial Disposition	12/29/2021	06/30/2022	0	0	0	0	0	0	0	84,921	84,921	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	84,921	84,921	0	0	0	0
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	73,651,789	74,107,580	0	455,792	455,792	0
4999999. Total - Affiliated							0	(3,288,968)	0	0	0	(3,288,968)	0	96,648,893	149,152,265	0	52,503,372	52,503,372	0
5099999 - Totals							0	(3,288,968)	0	0	0	(3,288,968)	0	170,300,682	223,259,845	0	52,959,164	52,959,164	0

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 Admini-strative Symbol
2509999997. Total - Bonds - Part 3						5,054,084,898	5,359,804,187	8,594,947	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,054,084,898	5,359,804,187	8,594,947	XXX
4509999997. Total - Preferred Stocks - Part 3						4,135,203	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						4,135,203	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						262,377,344	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						262,377,344	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						266,512,547	XXX	0	XXX
6009999999 - Totals						5,320,597,445	XXX	8,594,947	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
2509999997. Total - Bonds - Part 4						11,660,047,945	12,125,976,607	12,192,823,496	11,727,428,453	(7,542,765)	6,180,632	32,301,163	(33,663,296)	33,531,418	12,175,733,781	(45,440,664)	(525,223,252)	(570,663,916)	190,687,624	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						11,660,047,945	12,125,976,607	12,192,823,496	11,727,428,453	(7,542,765)	6,180,632	32,301,163	(33,663,296)	33,531,418	12,175,733,781	(45,440,664)	(525,223,252)	(570,663,916)	190,687,624	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,538,874,163	XXX	8,249,247,530	2,556,200	(421,503,329)	0	0	(421,503,329)	0	81,120,100	0	343,319,599	343,319,599	28,092	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,538,874,163	XXX	8,249,247,530	2,556,200	(421,503,329)	0	0	(421,503,329)	0	81,120,100	0	343,319,599	343,319,599	28,092	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,538,874,163	XXX	8,249,247,530	2,556,200	(421,503,329)	0	0	(421,503,329)	0	81,120,100	0	343,319,599	343,319,599	28,092	XXX	XXX
6009999999 - Totals						14,198,922,108	XXX	20,442,071,026	11,729,984,653	(429,046,094)	6,180,632	32,301,163	(455,166,625)	33,531,418	12,256,853,881	(45,440,664)	(181,903,653)	(227,344,317)	190,715,716	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										55,138,382	11,514,374	0	17,262,427	XXX	17,262,427	(59,637,493)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										7,606,132	11,514,374	0	4,133,888	XXX	4,133,888	(18,734,963)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										47,532,250	0	0	13,128,538	XXX	13,128,538	(40,902,530)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										55,138,382	11,514,374	0	17,262,427	XXX	17,262,427	(59,637,493)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(2,801,720)	(5,342,728)	0	(1,795,947)	XXX	(1,795,947)	8,742,249	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(2,801,720)	(5,342,728)	0	(1,795,947)	XXX	(1,795,947)	8,742,249	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(2,801,720)	(5,342,728)	0	(1,795,947)	XXX	(1,795,947)	8,742,249	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										401,402,879	30,298,059	103,944,800	1,241,470,883	XXX	1,262,024,652	(29,047,604)	807,705,322	34,377	0	226,680,601	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										712,682,624	45,321,412	48,466,491	1,134,502,644	XXX	1,134,502,644	(504,020,278)	267,299,257	(22,178,977)	0	692,153,676	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	7,433,298	7,625,591	5,077,546	XXX	(46,572,020)	0	0	(821,335)	0	2,266,342,177	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,106,113,570	62,471,695	70,129,745	1,049,365,369	XXX	748,763,489	(579,784,569)	0	(11,774,928)	0	707,545,045	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	7,433,298	7,625,591	5,077,546	XXX	(46,572,020)	0	0	(821,335)	0	2,266,342,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										7,971,932	1,977,962	76,916,586	1,248,104,946	XXX	1,569,260,595	(53,442,466)	1,075,004,579	(3,657,461)	0	202,122,971	XXX	XXX
1389999999. Total Swaps - Total Return										0	11,169,814	5,364,960	78,503,212	XXX	78,503,212	100,159,153	0	(6,712,211)	0	9,166,261	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,112,203,803	83,052,769	160,036,881	2,381,051,074	XXX	2,349,955,277	(533,067,882)	1,075,004,579	(22,965,935)	0	3,185,176,453	XXX	XXX
1479999999. Subtotal - Forwards										0	(9,318,500)	29,759	(62,690,116)	XXX	(50,439,107)	0	(57,083,513)	(2,174,241)	0	71,305,554	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										401,402,879	20,979,559	103,974,559	1,101,118,255	XXX	1,133,931,750	(29,047,604)	667,451,137	(2,139,864)	0	292,839,898	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										765,019,286	51,493,058	48,466,491	1,227,631,637	XXX	1,227,622,919	(554,915,522)	350,469,928	(22,178,977)	0	697,299,932	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	7,433,298	7,625,591	5,077,546	XXX	(46,572,020)	0	0	(821,335)	0	2,266,342,177	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,164,540,465	79,905,914	160,066,641	2,333,827,438	XXX	2,314,982,650	(583,963,126)	1,017,921,066	(25,140,176)	0	3,256,482,007	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

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
1579999999. Subtotal - Long Futures												63,761,695	0	0	0	0	(123,211,084)	(123,211,084)	275,268,101	XXX	XXX
1649999999. Subtotal - Short Futures												(463,510)	0	0	0	0	3,734,306	3,734,306	5,420,850	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												63,298,185	0	0	0	0	(119,476,778)	(119,476,778)	280,688,951	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												63,298,185	0	0	0	0	(119,476,778)	(119,476,778)	280,688,951	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	4,624,900	406,000	5,030,900

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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	0	5,030,900	0	5,030,900	69,558,365	(6,260,180)	69,558,365	280,688,951	280,688,951
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			1,631,649,069	45,957,706	3,908,364,593	(1,569,506,255)	661,251,563	4,143,628,603	(1,765,347,768)	752,891,946	3,537,170,958	3,537,170,958
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,908,364,593	(1,569,506,255)						

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)
0199999999 - Total				897,063,397	128,883,000	960,223,728	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)
0299999999 - Total				2,061,991,879	11,661,100,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31412Y-B3-5	FNMA POOL NO 938458		1.A	176	176	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1.A	960	960	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1.A	585	585	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1.A	16,672	16,728	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	32,012	32,056	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	34,624	34,650	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	11,012	11,104	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	9,023	9,067	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	9,913	9,982	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	5,276	5,344	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	28,844	29,020	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	49,167	49,473	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	46,324	46,648	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	44,458	44,770	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	132,789	133,594	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	37,933	38,248	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	46,746	47,020	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	24,626	24,896	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	46,329	46,590	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	66,505	66,785	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1.A	28,687	29,083	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	108,378	109,007	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	157,408	159,337	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1.A	110,588	111,624	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1.A	86,788	87,701	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1.A	281,635	287,560	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	80,526	85,093	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	74,338	75,155	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	81,096	83,081	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	143,696	150,702	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	201,470	203,025	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1.A	505,123	523,239	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	106,561	111,125	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	248,991	255,414	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1.A	320,830	333,828	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.A	124,801	130,306	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,468,713	2,533,551	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	895,775	919,961	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	607,500	623,487	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.A	322,814	336,582	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	841,049	866,107	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	349,159	363,311	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	1,128,828	1,176,925	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,615,772	1,711,137	09/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				11,534,498	11,914,037	XXX
0909999999. Total - U.S. Special Revenues Bonds				11,534,498	11,914,037	XXX
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2.C	5,063,134	5,063,666	07/01/2022
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B	2,167,015	2,166,907	03/31/2023
44855#-AX-8	Hy Vee, Inc. Senior Note		2.B	1,147,379	1,150,157	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3.A	5,902,787	6,041,821	09/18/2025
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1.A FE	12,492,242	12,492,327	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	8,743,305	8,744,817	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1.D FE	21,468,159	21,487,265	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1.D FE	9,989,279	9,994,077	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	10,787,288	10,793,220	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1.G FE	17,980,713	17,989,338	09/01/2022
037833-DL-1	APPLE INC CORPORATE		1.B FE	11,481,708	11,492,861	09/11/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2.C	1,069,990	1,071,463	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2.A FE	909,894	925,334	01/01/2024
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2.C	12,574,273	12,657,498	12/27/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2.B	3,075,618	3,093,822	12/12/2022
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	18,878,398	18,985,486	01/30/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	2,993,335	3,028,577	02/15/2023
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2.B	5,225,909	5,268,650	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	9,246,628	9,244,521	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1.G FE	18,491,327	18,736,746	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	8,944,067	9,118,146	08/28/2023
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.F FE	14,988,554	14,942,460	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	10,516,173	10,490,423	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	7,385,604	7,493,594	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	9,319,645	9,485,383	05/01/2023
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	23,282,368	24,098,296	09/23/2023
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2.B	1,530,153	1,529,094	07/19/2022
02112#-AG-2	Alsco Inc. Senior Unsecured Note		1.G	16,688,499	17,107,508	04/17/2025
29206#-AC-1	Empire Southwest LLC Senior Note		2.C	1,874,341	1,873,889	07/25/2022
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	7,619,788	7,869,170	09/29/2023
449298-AD-6	ICRE REIT HLDGS Senior Note		2.B	1,552,813	1,554,079	03/08/2023
50212@-AA-5	LP 1A REIT INC Senior Unsecured Note		1.G	838,091	873,453	10/07/2024
858586-H@-2	Stepan Co Senior Note		2.C PL	3,218,878	3,212,382	11/01/2023
00287Y-BP-3	ABBVIE INC CORP FLOATER		2.B FE	3,497,138	3,497,927	11/21/2022
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	6,104,933	6,246,298	12/16/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	23,115,326	24,096,255	12/07/2023
863667-BB-6	STRYKER CORP CORPORATE		2.A FE	11,500,335	11,987,970	12/01/2023
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		1.G FE	17,074,051	17,114,856	03/09/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER		1.F FE	20,789,910	20,987,561	04/01/2024
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	42,775,090	44,928,011	03/01/2024
817826-AA-8	7-ELEVEN INC CORPORATE		2.B FE	8,945,997	9,117,274	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE		2.B FE	12,219,730	12,861,597	02/10/2024
04636N-AC-7	ASTRAZENECA PLC CORPORATE		1.G FE	25,597,647	26,982,432	05/28/2024
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOATER		1.E FE	21,516,736	21,612,191	04/06/2023
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		1.F FE	9,519,702	9,992,913	06/03/2024
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		2.B FE	8,208,438	8,494,442	07/15/2023
670837-AC-7	OGE ENERGY CORP CORPORATE		2.A FE	10,921,857	11,243,336	05/26/2023
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		1.E FE	9,435,251	9,619,299	06/24/2024
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER		1.E FE	5,731,693	5,746,594	04/12/2024
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.E FE	8,587,545	8,794,788	04/12/2023
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	10,825,839	11,487,673	08/09/2024
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		1.G FE	4,139,525	4,247,483	10/01/2024
14149#-AG-4	Cardinal Glass Industries Senior Note		1.A	6,856,366	6,852,938	07/28/2022
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		1.E FE	8,050,458	8,619,330	08/12/2024
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior Note		2.B	244,534	247,853	06/04/2024
57169*-AT-4	Mars Inc. Senior Note		1.F	4,574,397	4,639,750	10/11/2024
97651#-AE-4	Winwholesale, Inc Senior Note		2.C	783,758	783,821	02/11/2024
580589-B@-7	McGrath Rentcorp Sr. Unsecured		3.A	7,305,266	7,379,112	11/07/2022
81725T-F@-4	Sensient Tech Corp. Senior Note		2.B	8,251,656	8,276,591	11/07/2022
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER		1.F FE	8,513,015	8,612,149	04/01/2025
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER		1.G FE	13,817,628	14,116,633	10/18/2024
038336-D*-1	AptarGroup Inc Senior Note		2.B	2,281,439	2,443,538	09/05/2024

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Secured Note		2.C PL	2,101,549	2,279,503	10/08/2025
12542R-H8-2	CHS Inc. Senior Note		2.C	1,443,870	1,557,646	07/14/2025
147528-G*-8	Casey's General Stores Inc Senior Unsecured Note		2.B PL	1,725,972	1,855,667	06/13/2025
17252M-A6-9	Cintas Corporation Senior Unsecured Note		1.G	483,894	519,272	04/15/2025
39839#-AF-8	Griffith Laboratories Int'l Senior Note		2.C	1,794,813	1,941,447	01/15/2029
435596-D*-9	Hollingsworth & Vose Company Senior Secured Note		3.C	211,327	217,926	07/08/2024
463556-AD-2	Iroquois Gas Transmission Syst Senior Note		2.A FE	299,749	313,209	10/31/2027
48837#-AC-0	Kemin Industries Inc. Senior Secured		2.C	391,713	418,423	04/27/2028
51512*-AB-0	Landsberg Orora Senior Unsecured Note		2.B PL	7,895,127	8,510,355	07/16/2025
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Unsecured Note		3.A	13,907,988	14,757,562	12/09/2027
58646#-AM-6	Menasha Corporation Senior Note		2.B	1,152,399	1,228,826	03/14/2027
69418#-AB-5	Ansell USA Inc Senior Note		2.B	1,454,687	1,569,156	05/10/2025
80808#-AG-7	Schreiber Foods Inc Senior Note		3.A PL	2,172,943	2,358,460	10/03/2025
89837#-AB-4	Estate Bernice P Bishop Senior Note		1.D	630,149	668,441	03/01/2027
97805*-AK-9	Wolverine Pipe Line Company Senior Note		2.A	6,954,881	7,333,801	11/02/2026
981811-C*-1	Worthington Industries Inc. Senior Note		2.C	4,306,948	4,563,736	08/12/2024
98954#-AD-8	Ziegler Inc Senior Note		3.B	2,944,027	3,171,926	03/27/2025
02112#-AF-4	Alsco Inc. Senior Unsecured Note		1.G	4,886,447	4,991,042	01/15/2025
025816-CV-9	AMERICAN EXPRESS CO CORPORATE		1.F FE	29,785,535	29,978,541	05/03/2024
05332*-BH-0	Automotive Rentals, Inc. Sr. Secured		1.G Z	20,196,907	19,988,154	06/28/2025
06406R-BC-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	49,474,768	49,962,187	04/25/2025
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unsecured Note		1.E	4,129,760	4,222,497	03/31/2025
141781-BU-7	Cargill Inc CORPORATE		1.F FE	17,468,061	17,567,751	04/22/2025
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		2.A FE	7,393,355	7,455,507	03/21/2024
670346-AX-3	NUCOR CORP CORPORATE		2.A FE	11,580,112	11,610,551	05/23/2025
89147L-N6-5	Tortoise Energy Infra Corp. Senior Unsecured		1.A FE	1,563,254	1,612,378	06/16/2025
89236T-KC-8	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	17,712,509	17,597,822	06/30/2025
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	13,621,499	13,860,369	06/06/2025
C1465*-AK-9	CGI Group Inc Senior Note		2.A	14,200,637	14,462,084	09/12/2024
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	8,361,138	8,492,635	05/13/2023
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.E FE	32,607,074	33,355,231	09/10/2024
06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1.F FE	26,623,552	27,108,933	01/10/2025
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1.F FE	25,762,115	26,234,452	10/18/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecured Note		2.C	3,207,752	3,467,107	04/22/2025
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Note		3.A	3,096,814	3,244,106	10/20/2025
89115A-2A-9	TORONTO-DOMINION BANK/THE CORP FOREIGN		1.E FE	24,854,518	24,985,192	06/06/2025
06368D-3S-1	BANK OF MONTREAL CORP FOREIGN		1.F FE	37,156,662	37,468,615	06/07/2025
31428H-BQ-3	FED DESJA QUEBEC COMMERCIAL PAPER		1.D FE	49,957,590	49,970,384	06/23/2023
78012U-6A-8	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	24,962,447	24,985,192	06/13/2023
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1.G FE	37,480,872	37,477,788	07/18/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	11,224,756	11,243,336	11/21/2022
B6961#-AB-4	Puratos NV Senior Note		2.A	1,292,271	1,266,751	11/17/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Unsecured Note		2.C	2,980,860	2,998,223	06/30/2023
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		1.D FE	27,460,229	27,733,563	01/12/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.F FE	9,234,731	9,369,447	02/02/2024
62954H-AB-1	NTT FINANCE CORP CORP FOREIGN		1.F FE	20,552,483	21,612,191	03/01/2024
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	19,938,497	20,978,874	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		1.D FE	31,154,208	31,481,342	02/09/2024
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	14,241,145	14,241,559	07/06/2022
43761A-A*-7	HomeServe plc Sr. Unsecured Note		2.B	9,516,124	9,496,391	10/07/2022
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN FLOATER		1.F FE	12,758,039	12,992,300	09/16/2024
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Note		2.C	8,859,109	8,904,722	09/30/2026
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT		1.D FE	20,012,378	19,988,154	03/17/2023
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN		1.F FE	25,416,375	25,984,600	03/24/2025
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER		1.F FE	21,726,337	21,737,117	03/22/2025
85325V-W8-9	Stan Chart NY CERTIFICATE OF DEPOSIT		1.E FE	34,392,984	34,468,206	07/28/2023
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	27,506,227	27,483,711	03/15/2023
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured Note		2.C PL	736,363	806,924	03/31/2028
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Secured Note		2.B FE	426,602	461,117	09/22/2025
000000-00-0	HLD Italy DUE SpA Sr. Secured		4.B Z	658,583	671,218	07/07/2027
63254A-BD-9	NATIONAL AUSTRALIA BANK LIMITE CORP FOREIGN		1.D FE	17,589,498	17,739,486	06/09/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,442,265,831	1,466,130,149	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1.D FM	6,807	6,800	09/25/2035
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1.D FM	16,586	16,789	06/25/2035
55347F-10-2	MRAIT_AGY_WH CMO FLOATER		1.F Z	49,944,169	49,970,384	09/15/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	32,478,745	32,480,749	09/10/2022
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		1.A FE	5,982,163	6,240,216	02/25/2061
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FE	9,362,156	10,197,337	09/25/2061
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				97,790,626	98,912,276	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FM	9,255,833	9,418,740	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	718,290	719,186	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	51	51	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,803,529	2,801,907	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	212,129	212,108	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	795,428	794,298	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	243,785	243,620	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	4,428,922	4,427,542	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	625,582	626,814	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,039,596	1,043,309	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,616,809	1,622,636	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,856,618	5,874,020	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	321,201	322,059	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	9,739,566	9,806,418	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	4,385,901	4,408,202	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,855,648	5,914,771	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,798,973	3,809,186	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FM	3,797,616	3,795,822	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	415,659	417,543	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,644,396	1,657,514	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,692,281	6,744,067	07/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	9,430,406	9,475,659	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	6,635,910	6,635,599	03/10/2048
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	2,609,945	2,634,499	05/10/2047
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1.D FM	9,617,109	9,626,620	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	3,415,747	3,488,897	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1.A FM	1,137,340	1,149,284	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1.A FM	2,152,993	2,154,351	05/15/2050
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,315,300	2,353,993	08/15/2046
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	10,747,803	10,884,866	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,995,405	6,152,919	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	5,180,832	5,338,999	05/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,595,710	4,702,791	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	3,673,745	3,789,205	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	1,968,709	2,026,795	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	15,131,859	15,860,894	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,794,850	3,930,558	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	2,460,229	2,537,079	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	341,842	346,672	02/15/2051
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL		1.C Z	2,465,354	2,602,797	06/15/2024
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Tenant Lease		2.B	451,693	486,974	03/15/2028
12623S-AE-0	COMMERCIAL MORTGAGE PASS-THROU CMBS		1.A FM	16,298,495	16,340,298	12/10/2045
36192P-AJ-5	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	5,420,321	5,430,407	11/10/2045

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
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	8,030,476	8,037,727	12/10/2045
92930R-BB-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	7,311,251	7,318,560	11/15/2045
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				195,431,137	197,966,256	XXX
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1.D	19,462	19,479	09/27/2022
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	148,775	150,186	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	349,845	353,096	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	11,963,706	12,099,699	04/20/2028
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	1,049,255	1,047,733	04/15/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	889,719	889,016	01/15/2031
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1.A FE	171,329	171,213	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1.A FE	779,517	779,580	01/16/2024
43815M-AC-0	HONDA_AUTO ASSET BACKED		1.A FE	295,647	295,868	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	6,045,928	6,046,395	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	2,054,741	2,062,248	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	526,549	534,611	10/25/2048
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,818,842	1,824,053	05/20/2025
43813R-AC-1	HONDA_AUTO ASSET BACKED		1.A FE	5,530,282	5,564,887	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,424,266	1,434,499	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	566,595	566,610	08/15/2028
29375L-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	11,920,570	12,202,639	07/20/2026
50246*-AC-3	LVNV Funding LLC Senior Secured		1.G FE	4,999,098	5,034,516	03/15/2023
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	1,460,022	1,468,846	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	4,545,903	4,747,138	08/14/2025
14316H-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	8,851,138	9,043,920	08/15/2025
80286R-AB-3	SANTANDER AUTO ASSET BACKED		1.A FE	4,552,461	4,567,879	11/20/2023
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BACKED		1.A FE	7,646,615	7,878,216	12/11/2034
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Project		2.A FE	1,344,638	1,339,933	12/31/2024
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	18,405,780	18,736,218	01/20/2028
59801W-AM-8	MIDOCEAN CLO CLO		1.A FE	15,499,279	15,470,019	07/15/2029
56081#-AQ-3	Major League Baseball Trust Senior Secured Note		1.F FE	488,747	499,704	12/10/2025
04965C-AJ-7	CSAM CLO		1.A FE	20,745,859	21,005,496	04/22/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	1,877,397	1,900,736	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1.A FE	1,400,124	1,401,253	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	31,029,766	31,367,997	01/18/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	6,048,544	6,100,015	04/20/2028
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	11,057,136	11,175,272	10/15/2029
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	1,945,377	1,947,230	04/30/2027
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.G	3,734,816	3,804,745	08/15/2024
87249F-AC-8	TPG CLO		1.A FE	2,264,211	2,277,981	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	15,528,828	15,694,832	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	10,845,130	10,952,641	10/20/2028
87248V-AC-4	TPG CLO		1.A FE	9,835,200	9,929,615	04/26/2028
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	20,715,299	20,994,043	04/15/2029
45941Q-AB-5	International Diversified Co Senior Secured		2.C FE	309,958	311,137	11/20/2022
55819Q-AY-3	Madison Park Funding Ltd CLO		1.A FE	27,502,230	27,880,962	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	4,312,700	4,356,075	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	13,460,403	13,666,900	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	35,372,180	35,894,724	04/23/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	37,851,142	38,172,322	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	19,115,366	19,415,776	02/20/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	30,973,152	31,402,335	04/17/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	24,257,257	24,458,682	04/17/2031
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	8,856,489	8,977,121	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	6,635,791	6,847,367	04/07/2027
87249A-AA-3	TPG CLO		1.A FE	7,710,659	7,811,637	01/20/2031
G2616*-AB-1	DPR-CR Limited Senior Secured Note		3.A FE	2,984,558	3,035,701	12/15/2026
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	15,998,696	16,113,277	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO		1.A FE	29,908,572	30,195,200	10/15/2028
07132A-CC-5	BATTALION CLO LTD CLO		1.A FE	5,655,215	5,746,594	07/18/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	38,603,052	39,060,149	07/15/2029
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		1.A FE	737,578	749,556	01/15/2031
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	4,839,575	4,902,932	10/22/2030
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	1,236,168	1,235,751	10/30/2030
67515W-DG-8	OCEAN TRAILS CLO CLO		1.A FE	50,413,750	51,119,703	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		1.A FE	4,928,299	4,997,038	07/20/2030
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		1.A FE	64,315,446	65,835,981	10/20/2031
83609N-AN-0	SOUNDPOINT CLO CLO		1.A FE	21,264,798	21,576,849	01/23/2029
83611G-AL-5	SOUND POINT CLO I LTD CLO		1.A FE	24,516,422	24,985,192	10/20/2030
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	3,307,819	3,338,503	10/25/2028
92330W-BJ-5	Venture CDO Ltd CLO		1.A FE	43,773,471	44,370,754	10/20/2028
98625T-AJ-4	YORK CLO		1.A FE	1,228,184	1,214,978	01/22/2031
98887V-AA-1	ZAIS CDO CLO		1.A FE	1,446,965	1,465,075	04/15/2030
12550Y-AN-4	CIFC CLO CLO		1.A FE	49,143,944	49,970,384	04/20/2030
01749T-AN-0	ADAGIO CLO CLO		1.A FE	26,498,997	26,853,381	01/15/2030
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	29,908,811	30,217,144	07/20/2029
14315B-AA-4	CARLYLE CLO		1.A FE	1,714,736	1,748,963	01/15/2030
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	15,560,969	15,609,021	04/15/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	45,109,741	46,097,679	10/23/2031
89640X-BK-1	TRINITAS CLO LTD CLO		1.A FE	52,445,954	52,467,260	10/18/2031
13876G-AJ-7	CANYON CLO CLO		1.A FE	49,158,485	49,970,384	07/15/2030
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	11,085,803	11,527,863	05/15/2027
14918J-AW-0	CATHEDRAL LAKE LTD CLO		1.A FE	49,036,322	49,970,384	10/15/2029
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	12,227,885	12,492,596	10/20/2031
05875D-AJ-1	BALLYROCK CLO CLO		1.A FE	30,849,201	31,618,760	10/20/2031
06762C-AQ-1	BARINGS CLO CLO		1.A FE	24,421,411	24,985,192	10/15/2033
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	41,676,797	42,487,319	10/15/2030
48250E-AN-5	KKR CLO CLO		1.A FE	24,419,657	24,985,192	10/17/2031
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		1.A FE	47,821,255	48,721,124	07/18/2030
94950J-AA-9	WELLFLEET CLO LTD CLO		1.A FE	7,787,922	7,954,939	07/17/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,300,760,178	1,320,195,915	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,036,247,772	3,083,204,596	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				1,442,265,831	1,466,130,149	XXX
2429999999. Total - Residential Mortgage-Backed Securities				109,325,124	110,826,313	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				195,431,137	197,966,256	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				1,300,760,178	1,320,195,915	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				3,047,782,270	3,095,118,633	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX

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
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717610378, Tripoli, Iowa			314,905	337,549	
000000-00-0	717610662, Mayersville, Mississippi			1,239,950	1,243,371	
000000-00-0	717610790, Lost Hills, California			10,397,748	10,444,810	
000000-00-0	717610827, Somerton, Arizona			336,029	339,799	
000000-00-0	717610963, Amherst, South Dakota			814,389	825,942	
000000-00-0	717610998, Tripoli, Iowa			128,538	135,743	
000000-00-0	717610999, Bell City, Missouri			990,538	1,005,671	
000000-00-0	717611009, Wasco, California			1,779,705	1,803,619	
000000-00-0	717611078, Yuma, Arizona			1,488,582	1,499,112	
000000-00-0	717611106, Bakersfield, California			1,900,232	1,923,860	
000000-00-0	717611113, Exeter, California			1,492,034	1,510,053	
000000-00-0	717611127, Batesville, Mississippi			334,921	346,478	
000000-00-0	717611188, Marion, Arkansas			196,735	197,578	
000000-00-0	717611200, Roggen, Colorado			211,367	215,990	
000000-00-0	717611253, Acampo, California			386,830	404,760	
000000-00-0	717611255, Clarksdale, Mississippi			408,219	428,580	
000000-00-0	717611287, Bradley, California			321,463	329,805	
000000-00-0	717611289, Dumas, Arkansas			428,269	454,360	
000000-00-0	717611304, Healdsburg, California			1,599,837	1,679,005	
000000-00-0	717611336, Moro, Arkansas			1,757,881	1,795,525	
000000-00-0	717611392, Selma, California			564,345	590,314	
000000-00-0	717611567, Bakersfield, California			442,957	449,733	
000000-00-0	717611665, Lost Hills, California			6,599,792	6,596,091	
000000-00-0	717611726, Ukiah, California			6,169,325	6,621,066	
000000-00-0	717611779, Laona, Wisconsin			737,704	749,556	
000000-00-0	706102048, Compton, California			208,521	208,632	
000000-00-0	706102103, Compton, California			40,463	40,370	
000000-00-0	706102343, Lawrenceville, Georgia			77,013	76,969	
000000-00-0	706105099, Citrus Heights, California			817,688	805,940	
000000-00-0	706106322, Walnut, California			1,485,574	1,411,041	
000000-00-0	706106358, New York, New York			1,023,623	996,968	
000000-00-0	706106598, Walnut, California			530,681	510,738	
000000-00-0	706107159, Alexandria, Kentucky			434,524	425,290	
000000-00-0	706107241, Portland, Oregon			875,170	862,115	
000000-00-0	706107434, Boston, Massachusetts			1,319,168	1,261,160	
000000-00-0	706107454, Kennesaw, Georgia			105,043	104,497	
000000-00-0	706107461, City Of Industry, California			2,043,864	1,959,872	
000000-00-0	706108495, Arlington, Virginia			4,920,861	4,851,854	
000000-00-0	706108630, Brea, California			3,952,300	3,938,320	
000000-00-0	706108650, Washington, District of Columbia			4,416,051	4,422,567	
000000-00-0	706108691, Schaumburg, Illinois			1,355,217	1,384,852	
000000-00-0	706108713, Farmington, Connecticut			11,042,248	11,034,025	
000000-00-0	706108714, Costa Mesa, California			1,620,072	1,620,011	
000000-00-0	706108728, Thousand Oaks, California			612,222	625,510	
000000-00-0	706108817, Redmond, Washington			4,641,931	4,639,669	
000000-00-0	706108833, Arlington, Virginia			3,323,203	3,536,548	
000000-00-0	706108878, Richardson, Texas			6,239,176	6,238,973	
000000-00-0	706108924, San Diego, California			11,955,637	11,931,218	
000000-00-0	706108930, San Diego, California			1,829,426	1,834,339	
000000-00-0	706108931, San Diego, California			4,432,834	4,432,079	
000000-00-0	706108997, Irvine, California			2,004,154	2,011,867	
000000-00-0	706109009, Chicago, Illinois			2,842,705	2,849,635	
000000-00-0	706109055, Chicago, Illinois			11,297,668	11,322,383	
000000-00-0	706109065, Houston, Texas			2,850,686	2,913,121	
000000-00-0	706109106, Portland, Oregon			4,363,353	4,396,297	
000000-00-0	706109116, Peabody, Massachusetts			887,989	907,979	
000000-00-0	706109133, Richardson, Texas			337,775	337,748	
000000-00-0	706109212, Portland, Oregon			4,296,144	4,286,330	
000000-00-0	706109261, Arlington, Virginia			5,024,073	5,022,024	
000000-00-0	706109266, Portland, Oregon			662,703	708,846	
000000-00-0	706109281, Santa Fe Springs, California			440,511	439,435	
000000-00-0	706109282, Santa Fe Springs, California			1,353,001	1,349,695	
000000-00-0	706109283, Santa Fe Springs, California			1,570,110	1,566,274	
000000-00-0	706109284, Santa Fe Springs, California			2,548,396	2,542,277	
000000-00-0	706109285, Irwindale, California			2,144,690	2,139,540	
000000-00-0	706109286, Rowland Heights, California			1,640,057	1,636,119	
000000-00-0	706109287, Santa Fe Springs, California			1,072,345	1,069,770	
000000-00-0	706109289, Ontario, California			1,296,274	1,293,139	
000000-00-0	706109299, Atlanta, Georgia			4,418,094	4,397,343	
000000-00-0	706109392, Fontana, California			1,293,799	1,284,465	
000000-00-0	706109398, Virginia Beach, Virginia			5,519,459	5,786,764	
000000-00-0	706109467, Costa Mesa, California			1,159,178	1,224,287	
000000-00-0	706109500, Long Beach, California			6,743,602	6,767,323	
000000-00-0	706109529, Chino, California			5,082,474	5,284,922	
000000-00-0	706109560, Bronx, New York			1,215,206	1,213,402	
000000-00-0	706109561, Staten Island, New York			1,174,699	1,172,955	
000000-00-0	706109562, Brooklyn, New York			2,551,932	2,548,145	
000000-00-0	706109603, Billerica, Massachusetts			8,866,889	8,994,669	
000000-00-0	706109612, Nashville, Tennessee			8,590,555	8,739,037	
000000-00-0	706109617, Berkeley, California			2,799,693	2,824,708	
000000-00-0	706109623, Berkeley, California			4,339,144	4,411,136	
000000-00-0	706109704, Washington, District of Columbia			8,871,675	9,050,928	
000000-00-0	706109709, La Puente, California			402,580	423,552	
000000-00-0	706109710, La Puente, California			112,790	118,666	
000000-00-0	706109720, SeaTac, Washington			6,516,502	6,875,208	
000000-00-0	706109762, Irvine, California			13,678,888	13,966,182	
000000-00-0	706109772, Redmond, Washington			3,549,973	3,560,391	
000000-00-0	706109797, Redwood City, California			1,755,183	1,863,489	
000000-00-0	706109808, Perth Amboy, New Jersey			1,193,897	1,260,897	
000000-00-0	706109820, Sacramento, California			5,042,187	5,378,982	
000000-00-0	706109841, Chicago, Illinois			13,301,175	13,971,508	
000000-00-0	706109848, Addison, Texas			17,742,055	17,918,889	
000000-00-0	706109875, Newport Beach, California			820,636	828,724	
000000-00-0	706109899, Walnut, California			774,952	811,799	
000000-00-0	706109900, Walnut, California			795,434	833,272	
000000-00-0	706109901, City of Industry, California			8,600,630	9,009,606	
000000-00-0	706109906, Chino, California			79,528	80,376	
000000-00-0	706109907, Chino, California			216,895	219,207	
000000-00-0	706109908, Chino, California			285,144	288,183	
000000-00-0	706109909, Chino, California			2,026,937	2,123,356	
000000-00-0	706109910, Chino, California			289,193	292,275	
000000-00-0	706109911, Chino, California			159,056	160,751	
000000-00-0	706109912, Chino, California			1,272,450	1,285,966	
000000-00-0	706109915, Chino, California			1,064,868	1,075,958	

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
000000-00-0	706109936, Portland, Oregon			1,990,464	1,981,729	
000000-00-0	706109940, New York, New York			3,138,298	3,172,627	
000000-00-0	706109994, Alamo, California			7,414,772	7,544,649	
000000-00-0	706110000, Miami, Florida			1,507,714	1,559,576	
000000-00-0	706110006, Chino, California			4,909,194	4,964,007	
000000-00-0	706110007, Chino, California			3,197,732	3,233,436	
000000-00-0	706110020, Plainview, New York			3,355,543	3,599,607	
000000-00-0	706110037, Danville, California			9,372,131	9,731,166	
000000-00-0	706110081, Pleasanton, California			2,851,091	2,885,438	
000000-00-0	706110084, Anaheim, California			1,729,137	1,844,165	
000000-00-0	706110092, Arlington, Virginia			5,760,134	5,966,338	
000000-00-0	706110112, Thousand Oaks, California			15,258,175	15,605,296	
000000-00-0	706110113, Scottsdale, Arizona			10,362,110	10,597,847	
000000-00-0	706110207, Pflugerville, Texas			1,001,121	1,049,378	
000000-00-0	706110247, Secaucus, New Jersey			2,931,691	2,950,260	
000000-00-0	706110268, Rocklin, California			2,215,680	2,232,884	
000000-00-0	706110312, La Mirada, California			9,422,954	9,535,650	
000000-00-0	706110324, San Diego, California			21,626,106	22,659,226	
000000-00-0	706110332, Des Plaines, Illinois			863,630	872,798	
000000-00-0	706110333, Mundelein, Illinois			212,068	214,131	
000000-00-0	706110334, Atlanta, Georgia			14,712,064	14,882,108	
000000-00-0	706110346, Des Plaines, Illinois			989,324	999,825	
000000-00-0	706110347, Itasca, Illinois			269,909	272,774	
000000-00-0	706110348, Itasca, Illinois			468,579	473,553	
000000-00-0	706110349, Naperville, Illinois			342,283	345,916	
000000-00-0	706110350, Dallas, Texas			267,459	270,298	
000000-00-0	706110351, Grand Prairie, Texas			521,488	527,024	
000000-00-0	706110352, Irving, Texas			1,360,517	1,374,959	
000000-00-0	706110353, Dallas, Texas			463,510	468,431	
000000-00-0	706110360, Frisco, Texas			1,675,753	1,789,083	
000000-00-0	706110423, San Francisco, California			16,860,858	17,267,766	
000000-00-0	706110512, Houston, Texas			10,251,499	10,398,250	
000000-00-0	706110561, Orlando, Florida			8,618,129	8,857,174	
000000-00-0	706110562, Hutchins, Texas			1,999,288	2,001,574	
000000-00-0	706110566, Fairburn, Georgia			7,449,413	7,522,795	
000000-00-0	706110579, Denver, Colorado			16,184,062	16,346,376	
000000-00-0	706110629, San Francisco, California			4,475,886	4,478,845	
000000-00-0	706110641, San Francisco, California			20,186,057	20,238,005	
000000-00-0	706110670, San Diego, California			3,964,407	3,995,088	
000000-00-0	706110671, Washington, District of Columbia			4,820,360	4,857,665	
000000-00-0	706110683, Grove City, Ohio			46,315,074	46,799,400	
000000-00-0	706110701, Everett, Washington			2,757,655	2,792,330	
000000-00-0	706110706, Atlanta, Georgia			7,806,225	7,806,748	
000000-00-0	706110710, Atlanta, Georgia			5,977,575	5,977,575	
000000-00-0	706110712, King of Prussia, Pennsylvania			11,021,458	11,064,067	
000000-00-0	706110764, San Diego, California			5,492,048	5,928,395	
000000-00-0	706110874, Avon, New York			2,970,764	2,970,764	
000000-00-0	706110875, Camillus, New York			222,591	222,591	
000000-00-0	706110876, Harrisburg, Pennsylvania			4,640,443	4,640,443	
000000-00-0	706110889, Avalon, Pennsylvania			805,937	805,937	
000000-00-0	706110890, Pittsburgh, Pennsylvania			3,143,020	3,143,020	
000000-00-0	706110894, Canonsburg, Pennsylvania			2,568,446	2,568,446	
000000-00-0	706110896, Victor, New York			1,643,185	1,643,185	
000000-00-0	706110901, Staten Island, New York			1,335,162	1,361,715	
000000-00-0	706110956, Houston, Texas			4,722,201	4,722,201	
000000-00-0	706110961, Tampa, Florida			17,237,018	17,239,782	
000000-00-0	706111016, Charlotte, North Carolina			19,977,033	19,988,154	
000000-00-0	706111051, New York, New York			3,048,399	3,135,047	
000000-00-0	706111059, Houston, Texas			13,671,382	13,671,382	
000000-00-0	706111082, Seattle, Washington			4,238,225	4,348,471	
000000-00-0	706111083, Washington, District of Columbia			16,601,257	16,836,139	
000000-00-0	706111124, Dallas, Texas			5,771,579	5,771,579	
000000-00-0	706111134, Austin, Texas			28,508,045	29,515,413	
000000-00-0	706111191, New York, New York			3,561,039	3,775,478	
000000-00-0	706111214, Phoenix, Arizona			18,254,181	18,254,181	
000000-00-0	706111219, Glendale, Arizona			23,386,140	23,386,140	
000000-00-0	706111250, Corte Madera, California			9,688,451	10,105,167	
000000-00-0	706111275, Fort Worth, Texas			11,008,452	11,044,652	
000000-00-0	706111306, Brentwood, California			12,806,201	12,916,771	
000000-00-0	706111358, Myrtle Beach, South Carolina			5,969,001	5,946,476	
000000-00-0	706111376, Palm Bay, Florida			12,113,174	12,042,862	
000000-00-0	706111377, Macon, Georgia			4,078,114	4,047,601	
000000-00-0	706111378, Fairhope, Alabama			2,934,581	2,912,624	
000000-00-0	706111379, Daphne, Alabama			4,341,833	4,309,346	
000000-00-0	706111380, Mobile, Alabama			3,248,898	3,224,589	
000000-00-0	706111381, Mobile, Alabama			2,995,149	2,972,738	
000000-00-0	706111411, Jacksonville, Florida			12,204,673	11,992,892	
9309999999. Total - Mortgage Loans on Real Estate (Schedule B type)				861,349,990	873,373,745	XXX
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	29,933,351	30,257,612	02/15/2023
29279H-GE-9	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	12,482,714	12,490,837	07/14/2022
29279H-GF-6	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	12,481,977	12,490,701	07/15/2022
14913R-2N-6	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1.F FE	4,988,984	4,993,166	11/17/2022
233331-BH-9	DTE ENERGY COMPANY CORPORATE		2.B FE	1,488,355	1,495,454	11/01/2022
78015M-4P-2	ROYAL BANK OF CANADA (NEW YORK COMMERCIAL PAPER		1.C FE	24,971,570	24,985,192	10/06/2022
55350L-10-3	MRAIT_AGY_WH CMO FLOATER		1.F Z	87,448,172	87,448,172	07/15/2022
09660Y-GE-1	BNP PARIBAS SA COMMERCIAL PAPER		1.E FE	49,965,283	49,970,384	12/07/2022
87019Y-AX-9	SWEDBANK AB COMMERCIAL PAPER		1.E FE	49,967,515	49,970,384	11/14/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				273,727,922	274,101,902	XXX
60710R-M3-6	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			24,987,323	24,985,194	07/28/2022
65558U-PU-0	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			17,498,237	17,489,634	09/09/2022
55380T-3K-4	MUFG BANK LTD (NEW YORK BRANCH CERTIFICATE OF DEPOSIT			4,997,534	4,997,038	09/12/2022
65558U-TF-9	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			21,484,152	21,487,265	11/18/2022
65558U-TP-7	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			24,982,805	24,985,192	05/26/2023
9609999999. Total - Cash (Schedule E Part 1 type)				93,950,052	93,944,324	XXX
01527M-G6-4	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER		2.A FE	34,967,551	34,969,156	07/06/2022
03209M-GC-2	AMPHENOL CORP COMMERCIAL PAPER		2.A FE	24,968,202	24,970,152	07/12/2022
20911M-GU-5	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		2.A FE	32,760,414	32,762,772	07/28/2022
20911M-H1-8	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		1.A FE	37,405,456	37,409,693	08/01/2022
29251V-HF-6	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	49,819,473	49,826,719	08/15/2022
29279H-GU-3	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	9,977,637	9,977,587	07/28/2022
29279H-GV-1	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	9,975,858	9,976,976	07/29/2022
29279H-H1-6	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		1.A FE	12,468,848	12,473,232	08/01/2022
42250R-GT-0	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	14,967,084	14,968,379	07/27/2022
42250R-HG-7	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	4,982,067	4,982,672	08/16/2022
42250R-HH-5	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	39,352,173	39,358,064	08/17/2022
4335P3-G7-1	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A FE	59,941,014	59,944,672	07/07/2022
45718W-G7-6	INGREDION INC COMMERCIAL PAPER		2.A FE	4,995,080	4,995,414	07/07/2022
45718W-G8-4	INGREDION INC COMMERCIAL PAPER		2.A FE	39,958,358	39,960,761	07/08/2022
75611N-G1-4	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	4,746,954	4,747,186	07/01/2022
75611N-GU-0	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	22,492,155	22,494,509	07/28/2022
78355B-GL-0	RYDER SYSTEM INC COMMERCIAL PAPER		2.A FE	12,078,987	12,079,749	07/20/2022
78355B-GN-6	RYDER SYSTEM INC COMMERCIAL PAPER		2.A FE	17,966,690	17,968,351	07/22/2022
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A FE	76,459,433	76,459,433	12/31/2049

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
01626V-G6-4	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER		2.A FE	12,479,409	12,489,126	07/06/2022
01626V-GB-3	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER		2.A FE	17,479,186	17,479,821	07/11/2022
01626V-GE-7	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER		2.A FE	32,455,726	32,457,057	07/14/2022
67077V-GS-1	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	11,974,339	11,979,983	07/26/2022
67077V-GV-4	NUTRIEN LTD COMMERCIAL PAPER		1.A FE	10,974,356	10,975,272	07/29/2022
67077V-H2-7	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	2,493,515	2,493,744	08/02/2022
87974W-HG-6	TELUS CORP COMMERCIAL PAPER		2.A FE	14,322,150	14,324,264	08/16/2022
89355Q-HF-6	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		1.A FE	14,948,555	14,948,016	08/15/2022
89355Q-HG-4	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A FE	7,473,716	7,473,529	08/16/2022
48246U-HG-4	KFW COMMERCIAL PAPER		1.C FE	64,789,286	64,795,486	08/16/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				699,673,669	699,741,773	XXX
000000-00-0	Currency Swap			353,389	375,681	11/17/2023
000000-00-0	Interest Rate Swap			(60,084)	(60,084)	09/14/2022
000000-00-0	Interest Rate Swap			248,414	248,414	07/01/2023
000000-00-0	Interest Rate Swap			374,252	374,252	04/01/2025
000000-00-0	Interest Rate Swap			12,499	12,499	05/31/2023
000000-00-0	Interest Rate Swap			26,304	26,304	05/31/2025
000000-00-0	Interest Rate Swap			4,774	4,774	01/03/2023
000000-00-0	Interest Rate Swap			31,146	31,146	01/22/2023
000000-00-0	Interest Rate Swap			16,784	16,784	02/04/2023
000000-00-0	Interest Rate Swap			9,065	9,065	03/04/2023
000000-00-0	Interest Rate Swap			56,362	56,362	05/02/2023
000000-00-0	Interest Rate Swap			308,487	308,487	06/04/2023
000000-00-0	Interest Rate Swap			(3,017)	(3,017)	07/11/2022
000000-00-0	Interest Rate Swap			(9,578)	(9,578)	08/02/2022
000000-00-0	Interest Rate Swap			276,656	276,656	08/02/2023
000000-00-0	Interest Rate Swap			(744)	(744)	08/16/2022
000000-00-0	Interest Rate Swap			1,646	1,646	08/22/2022
000000-00-0	Interest Rate Swap			6,684	6,684	09/09/2022
000000-00-0	Interest Rate Swap			7,146	7,146	09/20/2022
000000-00-0	Interest Rate Swap			12,836	12,836	10/03/2022
000000-00-0	Interest Rate Swap			4,531	4,531	11/05/2022
000000-00-0	Interest Rate Swap			64,040	64,040	12/23/2022
000000-00-0	Interest Rate Swap			334,089	334,089	01/30/2023
000000-00-0	Interest Rate Swap			(7,957)	(7,957)	07/31/2022
000000-00-0	Interest Rate Swap			465,506	465,506	02/21/2023
000000-00-0	Interest Rate Swap			2,720	2,720	08/24/2022
000000-00-0	Interest Rate Swap			43,791	43,791	03/02/2023
000000-00-0	Interest Rate Swap			346,523	346,523	03/09/2023
000000-00-0	Interest Rate Swap			415,925	415,925	04/16/2023
000000-00-0	Interest Rate Swap			913,033	913,033	09/18/2023
000000-00-0	Interest Rate Swap			24,426	24,426	08/04/2022
000000-00-0	Interest Rate Swap			487,037	487,037	08/04/2023
000000-00-0	Interest Rate Swap			300,206	300,206	08/04/2024
000000-00-0	Interest Rate Swap			268,258	268,258	12/16/2023
000000-00-0	Interest Rate Swap			4,149,035	4,149,035	02/04/2025
000000-00-0	Interest Rate Swap			1,354,826	1,354,826	02/04/2024
000000-00-0	Interest Rate Swap			175,029	175,029	02/04/2023
000000-00-0	Interest Rate Swap			1,062,237	1,062,237	02/04/2024
000000-00-0	Interest Rate Swap			1,080,239	1,080,239	02/29/2024
000000-00-0	Interest Rate Swap			2,086,591	2,086,591	03/01/2024
000000-00-0	Interest Rate Swap			466,090	466,090	08/13/2024
000000-00-0	Interest Rate Swap			641,243	641,243	09/09/2024
000000-00-0	Interest Rate Swap			5,758,230	5,758,230	08/27/2025
000000-00-0	Interest Rate Swap			4,909,883	4,909,883	08/27/2024
000000-00-0	Interest Rate Swap			556,566	556,566	08/27/2023
000000-00-0	Interest Rate Swap			143,322	143,322	08/27/2022
000000-00-0	Currency Swap			570,362	570,362	11/07/2022
000000-00-0	Currency Swap			2,382,581	2,387,684	10/07/2022
000000-00-0	Interest Rate Swap			803,909	803,909	11/23/2025
000000-00-0	Interest Rate Swap			1,283,197	1,283,197	11/23/2024
000000-00-0	Interest Rate Swap			893,266	893,266	11/23/2023
000000-00-0	Interest Rate Swap			83,409	83,409	11/23/2022
000000-00-0	Interest Rate Swap			770,267	770,267	12/02/2023
000000-00-0	Interest Rate Swap			7,359,828	7,359,828	12/02/2025
000000-00-0	Interest Rate Swap			1,349,238	1,349,238	12/02/2024
000000-00-0	Interest Rate Swap			350,591	350,591	01/27/2025
000000-00-0	Interest Rate Swap			209,928	209,928	02/15/2025
000000-00-0	Interest Rate Swap			3,326,113	3,326,113	03/10/2026
000000-00-0	Interest Rate Swap			363,953	363,953	03/10/2025
000000-00-0	Interest Rate Swap			26,322	26,322	03/10/2024
000000-00-0	Interest Rate Swap			140,595	140,595	03/10/2023
000000-00-0	Interest Rate Swap			552,380	552,380	03/21/2025
000000-00-0	Interest Rate Swap			313,483	313,483	03/25/2024
000000-00-0	Interest Rate Swap			105,986	105,986	03/30/2025
000000-00-0	Interest Rate Swap			274,465	274,465	04/21/2025
000000-00-0	Interest Rate Swap			160,185	160,185	05/06/2024
000000-00-0	Interest Rate Swap			56,064	56,064	05/12/2024
000000-00-0	Interest Rate Swap			43,936	43,936	05/20/2025
000000-00-0	Interest Rate Swap			437,821	437,821	06/02/2025
000000-00-0	Interest Rate Swap			26,582	26,582	06/02/2025
000000-00-0	Interest Rate Swap			793,266	793,266	06/02/2026
000000-00-0	Interest Rate Swap			99,238	99,238	06/02/2024
000000-00-0	Interest Rate Swap			(130,087)	(130,087)	06/29/2025
9809999999. Total - Other Assets				50,365,317	50,392,713	XXX
9999999999 - Totals				5,026,849,221	5,086,673,090	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 1,246,440,774 — Book/Adjusted Carrying Value $ 1,319,388,418
2. Average balance for the year — Fair Value $ 5,026,849,221 — Book/Adjusted Carrying Value $ 5,086,673,090

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 - CALIFORNIA	CONCORD, CA	0.000	0	0	(68,144,309)	160,175	1,013,392	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN	0.000	0	0	3,355,899	4,191,774	4,129,458	XXX
CITIBANK	NEW CASTLE, DE	0.000	0	0	(576,082,287)	(550,166,344)	(473,623,554)	XXX
CITIBANK - BEIJING CHINA	BEIJING, CN	0.000	0	0	42	42	42	XXX
CITIBANK - KUALA LUMPUR MALAYSIA	KUALA LUMPUR, MY	0.000	0	0	23,119	22,987	22,836	XXX
CITIBANK - NEW YORK	NEW YORK, NY	0.000	0	0	126,553,557	94,417,931	20,534,368	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY	0.000	0	0	6	6	6	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC	0.000	188	0	2,520,606	2,520,670	2,520,732	XXX
JP MORGAN CHASE BANK	NEW YORK, NY	0.002	27	0	2,754,703	219,457,244	383,584,923	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG	0.000	(7,235)	0	19,762,628	2,885,377	7,987,866	XXX
PNC BANK- N A	PHILADELPHIA, PA	0.000	0	0	5,295,124	16,177,274	5,194,568	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN	0.000	0	0	144,859	232,729	374,841	XXX
STATE STREET - KANSAS CITY	KANSAS CITY, MO	0.000	0	0	739,328	739,328	739,328	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY	0.000	0	0	23,580,780	(5,569,501)	13,660,302	XXX
UMB - BANK	KANSAS CITY, MO	0.000	0	0	1,260,977	3,503,172	5,463,207	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE	0.000	0	0	(5,598,640)	(5,925,077)	(6,499,196)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ	0.000	0	0	(242,140,680)	(248,928,042)	(235,839,761)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC	0.000	0	0	(28,032,973)	(24,967,112)	(32,489,426)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA	0.000	0	0	(168,480,192)	(164,904,281)	(145,704,329)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS	0.004	309,905	12,289	143,000,000	195,000,000	130,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS	0.003	128,189	6,978	0	100,000,000	160,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CHICAGO, IL	0.002	42,558	0	18,250,000	0	0	XXX
BANK OF MONTREAL	CHICAGO, IL	0.003	29,960	0	48,500,000	0	0	XXX
BANK OF NOVA SCOTIA TD	TORONTO, CANADA	0.001	89,780	0	38,500,000	0	0	XXX
BNP PARIBAS SA	NEW YORK, NY	0.010	186,730	0	65,000,000	125,000,000	0	XXX
CALYON	CAYMAN ISLANDS	0.004	145,816	5,547	200,000,000	75,000,000	128,000,000	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY	0.005	117,791	0	15,000,000	93,843,000	0	XXX
COOPERATIEVE RABOBANK UA	NEW YORK, NY	0.005	189,219	0	25,000,000	128,000,000	0	XXX
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS	0.005	2,278	0	0	0	0	XXX
CREDIT AGRICOLE	NEW YORK, NY	0.003	99,047	0	25,000,000	0	0	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY	0.004	119,211	0	20,000,000	0	0	XXX
MITSUBISHI UFJ TR&BK	NEW YORK, NY	0.018	0	8,896	0	0	25,000,000	XXX
MIZUHO BANK LTD	NEW YORK, NY	0.006	300,171	6,106	70,000,000	134,999,999	133,000,001	XXX
MUFG BANK LTD	NEW YORK, NY	0.011	30,528	9,553	15,000,000	15,001,103	10,000,000	XXX
NATIXIS SA	NEW YORK, NY	0.008	145,235	15,713	31,250,244	81,250,131	31,250,017	XXX
NORDEA BANK AB	NEW YORK, NY	0.010	165,441	135,689	54,500,000	128,000,000	128,000,000	XXX
NORINCHUKIN BANK	NEW YORK, NY	0.006	253,428	6,458	143,500,000	183,000,000	50,000,000	XXX
ROYAL BANK OF CANADA	NEW YORK, NY	0.007	53,362	3,229	50,000,000	100,000,000	75,000,000	XXX
SOCIETE GENERALE	NEW YORK, NY	0.001	18,222	0	0	0	0	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY	0.005	231,397	16,436	37,999,999	214,999,999	137,498,812	XXX
SVENSKA HANDELSBANKEN AB	NEW YORK, NY	0.007	29,695	0	55,499,975	0	0	XXX
TORONTO-DOMINION BANK	NEW YORK, NY	0.005	278,727	5,669	145,000,000	95,000,000	130,000,000	XXX
TRUIST BANK	NEW YORK, NY	0.003	3,111	0	0	0	0	XXX
WESTPAC BANKING CORPORATION	NEW YORK, NY	0.010	11,911	0	20,000,000	0	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	2,974,692	232,563	318,512,765	1,012,942,584	688,818,433	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	2,974,692	232,563	318,512,765	1,012,942,584	688,818,433	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	2,974,692	232,563	318,512,765	1,012,942,584	688,818,433	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
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		09/01/2021	1.900	12/31/2022	2	0	9,907,315
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2	0	9,907,315
0109999999. Total - U.S. Government Bonds						2	0	9,907,315
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS CORP FLOATER		06/23/2022	1.520	08/05/2022	174,999,622	262,111	(204,626)
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE	LS	06/30/2022	1.300	07/08/2022	49,987,361	0	1,806
	FEDERAL HOME LOAN MORTGAGE COR CORP FLOATER		06/23/2022	1.600	08/03/2022	50,003,550	82,306	(67,820)
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE		06/22/2022	1.420	07/20/2022	98,426,180	0	34,967
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						373,416,713	344,417	(235,673)
0909999999. Total - U.S. Special Revenues Bonds						373,416,713	344,417	(235,673)
	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER	LS	06/22/2022	1.950	07/06/2022	69,981,042	0	34,125
	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER	LS	06/23/2022	2.000	07/14/2022	64,952,586	0	29,178
	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER	LS	06/17/2022	2.020	07/06/2022	24,993,056	0	19,445
	ALIMENTATION COUCHE-TARD INC COMMERCIAL PAPER	LS	06/22/2022	2.020	07/11/2022	34,980,361	0	17,675
	AMPHENOL CORP COMMERCIAL PAPER	LS	06/24/2022	1.970	07/12/2022	49,969,903	0	19,153
	BNG BANK NV COMMERCIAL PAPER	LS	06/24/2022	1.570	07/01/2022	15,500,000	0	4,732
	Carillion Group plc Senior Note		09/01/2021	4.380	09/28/2018	1	0	0
	Carillion Group plc Senior Note		09/01/2021	4.380	09/28/2018	1	0	0
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	3	0	0
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	1	0	0
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	06/21/2022	2.050	08/01/2022	74,863,729	0	43,958
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER	LS	06/16/2022	2.110	07/28/2022	65,564,379	0	57,326
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	06/21/2022	2.300	08/15/2022	99,712,500	0	57,500
	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER	LS	06/21/2022	2.200	07/28/2022	19,967,000	0	12,222
	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER	LS	06/21/2022	2.200	07/29/2022	19,965,778	0	12,222
	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER	LS	06/06/2022	1.800	08/01/2022	24,961,250	0	27,500
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	06/21/2022	2.100	08/17/2022	78,762,780	0	49,833
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	06/28/2022	2.250	07/27/2022	29,954,500	0	5,250
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	06/16/2022	2.300	08/16/2022	9,971,250	0	9,375
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	06/23/2022	1.980	07/07/2022	119,960,400	0	52,800
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	248,917	0	0
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	3,912,907	0	0
	INGREDION INC COMMERCIAL PAPER	LS	06/17/2022	1.950	07/08/2022	79,968,889	0	62,222
	INGREDION INC COMMERCIAL PAPER	LS	06/16/2022	2.000	07/07/2022	9,996,750	0	8,125
	KFW COMMERCIAL PAPER	LS	06/21/2022	2.000	08/16/2022	129,667,777	0	65,000
	MUFG BANK LTD (NEW YORK BRANCH COMMERCIAL PAPER	LS	06/24/2022	1.520	07/01/2022	25,000,000	0	7,389
	NESTLE FINANCE INTERNATIONAL L COMMERCIAL PAPER	LS	06/24/2022	1.580	07/14/2022	24,985,736	0	7,681
	New Orleans Jazz Orchestra Inc Purchase Obligation		02/22/2019	0.000	12/24/2018	1	0	0
	NUTRIEN LTD COMMERCIAL PAPER	LS	06/16/2022	1.550	08/02/2022	4,990,444	0	4,479
	NUTRIEN LTD COMMERCIAL PAPER	LS	06/09/2022	2.130	07/26/2022	23,974,167	0	22,733
	NUTRIEN LTD COMMERCIAL PAPER	LS	06/22/2022	2.150	07/29/2022	21,963,553	0	11,715
	PACIFIC LIFE INSURANCE COMPANY COMMERCIAL PAPER	LS	06/22/2022	1.600	07/06/2022	49,988,889	0	20,000
	REALTY INCOME CORP COMMERCIAL PAPER	LS	06/22/2022	1.920	07/01/2022	9,500,000	0	4,560
	REALTY INCOME CORP COMMERCIAL PAPER	LS	06/17/2022	2.050	07/28/2022	45,015,682	0	25,673
	ROBERT BOSCH FIN CORP COMMERCIAL PAPER	LS	06/23/2022	1.670	07/07/2022	19,994,433	0	7,422
	RYDER SYSTEM INC COMMERCIAL PAPER	LS	06/22/2022	2.050	07/22/2022	35,958,000	0	16,000
	RYDER SYSTEM INC COMMERCIAL PAPER	LS	06/22/2022	2.000	07/20/2022	24,173,817	0	11,024
	ST ENGINEERING NORTH AMERICA I COMMERCIAL PAPER		06/23/2022	1.600	07/22/2022	18,982,267	0	6,756
	STIFs - Subsidiary Accounts SSLM ALM		06/06/2022	0.830	12/31/2022	67,549,025	45,524	63,173
	TARGET CORPORATION COMMERCIAL PAPER	LS	06/24/2022	1.590	07/05/2022	24,995,583	0	7,729
	TELUS CORP COMMERCIAL PAPER	LS	06/22/2022	2.300	08/16/2022	28,665,507	0	14,694
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER	LS	06/21/2022	1.690	07/12/2022	21,189,053	0	9,952
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		06/23/2022	1.690	07/15/2022	24,983,569	0	9,389
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	06/23/2022	2.300	08/16/2022	14,955,917	0	7,667
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	06/22/2022	2.300	08/15/2022	29,913,750	0	17,250
	NOMURA SECURITIES INTERNATIONA TRI PARTY REPO	RR	06/30/2022	1.550	07/01/2022	100,000,000	4,306	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,644,635,154	49,829	862,928
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,644,635,154	49,829	862,928
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0

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
2419999999. Total - Issuer Obligations						2,018,051,869	394,246	10,534,571
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						2,018,051,869	394,246	10,534,571
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	06/30/2022	0.000		296,245,080	618,382	85,901
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET	LS	06/30/2022	0.006		1,325,496	5	1
38141W-27-3	Goldman Sachs MMKT		06/29/2022	0.830		141,129,657	96,277	58,900
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2021	0.000		96	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						438,700,330	714,664	144,803
8609999999 - Total Cash Equivalents						2,456,752,199	1,108,910	10,679,373