



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

QUARTERLY STATEMENTAS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE**The Prudential Insurance Company of America**NAIC Group Code 0304 0304 NAIC Company Code 68241 Employer's ID Number 22-1211670
(Current) (Prior)Organized under the Laws of New Jersey, State of Domicile or Port of Entry NJCountry of Domicile United States of AmericaLicensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []Incorporated/Organized 04/03/1873 Commenced Business 10/13/1875Statutory Home Office 751 Broad Street Newark, NJ, US 07102-3777
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 751 Broad Street
(Street and Number)Newark, NJ, US 07102-3777 877-301-1212
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Mail Address 751 Broad Street, 6th Floor Newark, NJ, US 07102-3777
(Street and Number or P.O. Box) (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 877-301-1212
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address www.prudential.comStatutory Statement Contact Mary K. Werth-Russo 973-802-4352
(Name) (Area Code) (Telephone Number)
mary.werth@prudential.com 973-802-5910
(E-mail Address) (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**

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

State of New Jersey SS:
County of Essex

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.

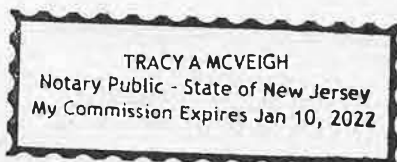
DocuSigned by:
Charles Lowrey
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Charles Frederick Lowrey
President

DocuSigned by:
Margaret Mary Foran
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Margaret Mary Foran
Secretary

DocuSigned by:
Nandini Mongia
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Nandini Mongia
Treasurer

Subscribed and sworn to before me this 9th day of November, 2021
Chay G. K. Singh

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



"Notarial act was performed remotely and using communication technology."

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	97,319,483,388	0	97,319,483,388	97,336,114,442
2. Stocks:				
2.1 Preferred stocks	143,582,066	0	143,582,066	50,793,774
2.2 Common stocks	12,142,763,070	0	12,142,763,070	7,398,143,153
3. Mortgage loans on real estate:				
3.1 First liens	21,268,586,191	0	21,268,586,191	21,428,401,943
3.2 Other than first liens.....	30,377,027	0	30,377,027	72,184,086
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	268,705,512	0	268,705,512	310,420,813
4.2 Properties held for the production of income (less \$(121,903,396) encumbrances)	155,390,807	0	155,390,807	159,601,213
4.3 Properties held for sale (less \$ 0 encumbrances)	28,453,944	0	28,453,944	0
5. Cash (\$ 1,413,658,408), cash equivalents (\$ 3,175,955,321) and short-term investments (\$ 1,234,947,524)	5,824,561,253	0	5,824,561,253	4,538,767,747
6. Contract loans (including \$ 0 premium notes)	2,906,963,321	0	2,906,963,321	2,937,052,381
7. Derivatives	3,799,738,472	0	3,799,738,472	4,895,944,621
8. Other invested assets	8,706,319,261	0	8,706,319,261	7,539,932,181
9. Receivables for securities	555,615,837	0	555,615,837	243,849,501
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	101,149,491	0	101,149,491	232,370,482
12. Subtotals, cash and invested assets (Lines 1 to 11)	153,251,689,640	0	153,251,689,640	147,143,576,337
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	987,889,410	2,918,436	984,970,974	925,702,540
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,590,409,111	32,549,101	1,557,860,010	1,526,171,003
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,980,154,826 earned but unbilled premiums)	1,980,154,826	0	1,980,154,826	1,952,393,036
15.3 Accrued retrospective premiums (\$ 88,746,671) and contracts subject to redetermination (\$ 0)	88,746,671	0	88,746,671	82,105,838
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	893,967,293	11,025,305	882,941,988	287,981,421
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	32,912,519	0	32,912,519	8,884,818
17. Amounts receivable relating to uninsured plans	20,668,979	845,369	19,823,610	7,129,038
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	24,641,352
18.2 Net deferred tax asset	2,540,343,606	590,646,193	1,949,697,413	1,528,228,024
19. Guaranty funds receivable or on deposit	39,487,990	0	39,487,990	39,455,526
20. Electronic data processing equipment and software	300,493,556	185,411,612	115,081,944	109,379,497
21. Furniture and equipment, including health care delivery assets (\$ 0)	179,842,975	179,842,975	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	299,634,084	0	299,634,084	320,308,360
24. Health care (\$ 0) and other amounts receivable	44,416,566	44,416,566	0	0
25. Aggregate write-ins for other than invested assets	2,893,652,157	2,629,374,433	264,277,724	251,435,201
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	165,144,309,383	3,677,029,990	161,467,279,393	154,207,391,990
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	161,814,140,989	0	161,814,140,989	156,445,429,000
28. Total (Lines 26 and 27)	326,958,450,372	3,677,029,990	323,281,420,382	310,652,820,990
DETAILS OF WRITE-INS				
1101. Derivatives collateral	101,149,491	0	101,149,491	232,370,482
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)	101,149,491	0	101,149,491	232,370,482
2501. Prepaid reinsurance asset	180,338,245	0	180,338,245	171,786,770
2502. Miscellaneous assets	167,401,888	112,145,405	55,256,483	45,283,174
2503. Leasehold improvements	28,682,996	0	28,682,996	34,365,257
2598. Summary of remaining write-ins for Line 25 from overflow page	2,517,229,028	2,517,229,028	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,893,652,157	2,629,374,433	264,277,724	251,435,201

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 83,580,560,458 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	83,580,560,458	80,503,096,041
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	12,162,564,481	11,721,747,840
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	16,181,269,371	18,817,115,509
4. Contract claims:		
4.1 Life	2,329,328,510	2,306,931,305
4.2 Accident and health	129,735,167	139,441,078
5. Policyholders' dividends/refunds to members \$ 8,481,000 and coupons \$ 0 due and unpaid	8,481,000	10,794,000
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 \$ 312,735,011 Modco)	326,430,603	1,340,656,000
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 969,668,751 Modco)	1,007,843,618	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 \$ 12,881,037 accident and health premiums	45,001,157	50,411,279
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 \$ 41,268,020 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	286,233,456	401,887,821
9.3 Other amounts payable on reinsurance, including \$(1,902,051) assumed and \$ 1,055,986,145 ceded	1,054,084,094	586,199,447
9.4 Interest Maintenance Reserve	1,023,916,799	1,130,480,745
10. Commissions to agents due or accrued-life and annuity contracts \$ 39,084,468 , accident and health \$ 18,260,624 and deposit-type contract funds \$(10,129)	57,334,963	58,627,206
11. Commissions and expense allowances payable on reinsurance assumed	73,261,980	81,652,913
12. General expenses due or accrued	2,449,499,168	2,367,017,890
13. Transfers to Separate Accounts due or accrued (net) (including \$(246,232,146) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(541,725,510)	(374,277,154)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,028,327	4,752,230
15.1 Current federal and foreign income taxes, including \$ 3,010,095,215 on realized capital gains (losses)	310,680,001	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	4,335,600	4,277,293
17. Amounts withheld or retained by reporting entity as agent or trustee	55,111,544	84,684,292
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	707,492,896	1,803,342,272
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	1,490,216,115	1,514,676,375
22. Borrowed money \$ 64,436,000 and interest thereon \$ 753,364	65,189,364	181,219,270
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	4,088,775,686	3,769,555,425
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	10,064,056	8,968,577
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	361,641	514,166
24.04 Payable to parent, subsidiaries and affiliates	178,395,105	184,710,394
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	43,514	44,864
24.07 Funds held under coinsurance	70,797,196	63,008,260
24.08 Derivatives	1,857,382,295	3,156,643,100
24.09 Payable for securities	1,567,310,461	309,738,506
24.10 Payable for securities lending	4,073,246,134	3,145,581,763
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	9,380,208,285	9,703,197,360
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	144,036,457,535	143,076,696,066
27. From Separate Accounts Statement	161,317,192,216	155,978,781,639
28. Total liabilities (Lines 26 and 27)	305,353,649,751	299,055,477,705
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	346,863,079	346,344,579
33. Gross paid in and contributed surplus	5,262,591,605	1,434,322,112
34. Aggregate write-ins for special surplus funds	239,078,591	239,078,591
35. Unassigned funds (surplus)	12,076,737,356	9,575,098,003
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 \$ 496,948,774 in Separate Accounts Statement)	17,925,270,631	11,594,843,285
38. Totals of Lines 29, 30 and 37	17,927,770,631	11,597,343,285
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	323,281,420,382	310,652,820,990
DETAILS OF WRITE-INS		
2501. Securities sold under agreement to repurchase	6,783,751,145	7,561,576,847
2502. Collateral liabilities for derivatives	1,718,348,907	1,210,975,716
2503. Deferred gains on affiliated reinsurance	571,490,217	623,720,462
2598. Summary of remaining write-ins for Line 25 from overflow page	306,618,016	306,924,335
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,380,208,285	9,703,197,360
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	239,078,591	239,078,591
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)	239,078,591	239,078,591

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	25,302,717,080	17,358,943,276	25,161,765,406
2. Considerations for supplementary contracts with life contingencies	12,049,549	4,658,312	5,481,961
3. Net investment income	3,770,588,599	3,589,399,538	4,817,612,997
4. Amortization of Interest Maintenance Reserve (IMR)	106,947,673	108,289,953	107,990,370
5. Separate Accounts net gain from operations excluding unrealized gains or losses	77,994,636	5,640,734	42,077,582
6. Commissions and expense allowances on reinsurance ceded	280,055,702	287,730,194	382,671,117
7. Reserve adjustments on reinsurance ceded	(61,480,718)	(43,142,513)	(235,712,703)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	557,733,137	539,659,546	698,861,397
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	342,400,882	333,799,634	447,437,025
9. Totals (Lines 1 to 8.3)	30,389,006,540	22,184,978,674	31,428,185,152
10. Death benefits	4,162,127,222	3,626,734,840	4,877,775,736
11. Matured endowments (excluding guaranteed annual pure endowments)	944,120	1,375,012	3,733,603
12. Annuity benefits	10,057,208,434	9,843,674,648	13,289,402,815
13. Disability benefits and benefits under accident and health contracts	868,853,537	814,731,174	1,097,614,636
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	9,931,251,273	6,749,230,135	9,554,190,573
16. Group conversions	137,903	740,642	459,079
17. Interest and adjustments on contract or deposit-type contract funds	305,002,901	362,375,091	474,120,963
18. Payments on supplementary contracts with life contingencies	12,806,417	13,079,667	17,420,254
19. Increase in aggregate reserves for life and accident and health contracts	3,495,537,134	3,973,340,450	4,102,742,288
20. Totals (Lines 10 to 19)	28,833,868,941	25,385,281,659	33,417,459,947
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	152,653,735	141,497,544	185,535,887
22. Commissions and expense allowances on reinsurance assumed	757,577,622	856,540,677	1,114,895,587
23. General insurance expenses and fraternal expenses	1,202,218,178	1,285,476,707	1,856,657,760
24. Insurance taxes, licenses and fees, excluding federal income taxes	216,087,122	205,874,375	251,424,671
25. Increase in loading on deferred and uncollected premiums	817,068	(99,730)	(1,179,085)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(591,250,669)	(5,115,823,858)	(5,794,299,979)
27. Aggregate write-ins for deductions	(1,602,793,919)	(1,057,709,515)	(1,489,781,972)
28. Totals (Lines 20 to 27)	28,969,178,078	21,701,037,859	29,540,712,816
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,419,828,462	483,940,815	1,887,472,336
30. Dividends to policyholders and refunds to members	30,502,655	50,529,120	(110,680,494)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,389,325,807	433,411,695	1,998,152,830
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	550,586,697	(1,628,144)	22,511,318
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)	838,739,110	435,039,839	1,975,641,512
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 177,564,558 (excluding taxes of \$ 102,004 transferred to the IMR)	(125,105,737)	(102,979,099)	(205,280,641)
35. Net income (Line 33 plus Line 34)	713,633,373	332,060,740	1,770,360,871
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	11,597,343,285	11,483,313,853	11,483,313,853
37. Net income (Line 35)	713,633,373	332,060,740	1,770,360,871
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 67,935,069	1,098,686,700	203,013,776	(633,232,417)
39. Change in net unrealized foreign exchange capital gain (loss)	27,850,652	61,423,321	89,532,540
40. Change in net deferred income tax	448,640,647	(114,046,685)	(330,444,168)
41. Change in nonadmitted assets	18,551,869	92,803,655	(57,311,101)
42. Change in liability for reinsurance in unauthorized and certified companies	(1,095,479)	16,623,007	18,761,971
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	72,060,216	72,060,216
44. Change in asset valuation reserve	(319,220,261)	(294,056,427)	(564,935,807)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	181,031,221	30,670,049	31,074,131
47. Other changes in surplus in Separate Accounts Statement	(47,693,222)	66,516,986	37,271,631
48. Change in surplus notes	518,500	476,176	639,413
49. Cumulative effect of changes in accounting principles	23,327,144	0	0
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	3,828,269,493	0	0
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	0	0	(500,000,000)
53. Aggregate write-ins for gains and losses in surplus	357,926,709	213,245,663	180,252,152
54. Net change in capital and surplus for the year (Lines 37 through 53)	6,330,427,346	680,890,477	114,029,432
55. Capital and surplus, as of statement date (Lines 36 + 54)	17,927,770,631	12,164,204,330	11,597,343,285
DETAILS OF WRITE-INS			
08.301. Income from miscellaneous sources	342,400,882	333,799,634	447,437,025
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)	342,400,882	333,799,634	447,437,025
2701. Reserve adjustment on reinsurance assumed	(1,708,951,752)	(1,172,518,271)	(1,642,524,082)
2702. Self-insured liabilities	710,357	2,301,245	2,937,542
2703. Miscellaneous deductions	1,344,808	971,998	1,340,724
2798. Summary of remaining write-ins for Line 27 from overflow page	104,102,668	111,535,513	148,463,844
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,602,793,919)	(1,057,709,515)	(1,489,781,972)
5301. Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	255,790,692	282,297,786	250,496,382
5302. Correction of prior year assumed Universal Life reserves	150,188,447	0	0
5303. Deferred reinsurance allowance	8,430,806	(3,464,126)	(4,623,609)
5398. Summary of remaining write-ins for Line 53 from overflow page	(56,483,236)	(65,587,997)	(65,620,621)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	357,926,709	213,245,663	180,252,152

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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	19,735,459,031	16,991,186,354	24,273,200,474
2. Net investment income	3,708,563,236	3,532,868,119	4,819,556,409
3. Miscellaneous income	1,156,162,019	1,140,070,047	1,530,228,967
4. Total (Lines 1 to 3)	24,600,184,286	21,664,124,520	30,622,985,850
5. Benefit and loss related payments	25,189,749,721	21,054,599,220	28,585,312,271
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,801,165,759)	(5,512,753,553)	(6,702,104,289)
7. Commissions, expenses paid and aggregate write-ins for deductions	472,608,017	1,712,646,756	1,996,688,389
8. Dividends paid to policyholders	39,197,434	42,397,886	58,856,788
9. Federal and foreign income taxes paid (recovered) net of \$ 177,666,562 tax on capital gains (losses)	395,366,017	255,400,387	241,536,067
10. Total (Lines 5 through 9)	20,295,755,430	17,552,290,696	24,180,289,226
11. Net cash from operations (Line 4 minus Line 10)	4,304,428,856	4,111,833,824	6,442,696,624
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	20,823,168,793	10,025,542,754	14,852,039,411
12.2 Stocks	188,042,958	167,019,013	209,157,661
12.3 Mortgage loans	3,844,485,168	1,693,127,000	2,419,914,520
12.4 Real estate	0	185,737,921	185,737,921
12.5 Other invested assets	684,783,510	233,303,782	313,788,580
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(720,702)	1,590,925	892,109
12.7 Miscellaneous proceeds	1,077,026,609	1,304,630,329	677,259,396
12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,616,786,336	13,610,951,724	18,658,789,598
13. Cost of investments acquired (long-term only):			
13.1 Bonds	21,088,441,160	15,677,289,657	21,051,980,823
13.2 Stocks	635,257,724	698,848,408	1,581,395,206
13.3 Mortgage loans	3,633,322,931	1,529,277,300	2,366,511,547
13.4 Real estate	35,956,367	184,684,231	200,882,646
13.5 Other invested assets	933,527,545	670,558,510	917,766,446
13.6 Miscellaneous applications	611,227,116	43,171,360	149,511,767
13.7 Total investments acquired (Lines 13.1 to 13.6)	26,937,732,843	18,803,829,466	26,268,048,435
14. Net increase (or decrease) in contract loans and premium notes	(30,089,060)	2,383,194	(6,023,011)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(290,857,447)	(5,195,260,936)	(7,603,235,826)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	518,500	476,176	639,413
16.2 Capital and paid in surplus, less treasury stock	393,755,751	0	0
16.3 Borrowed funds	(122,536,144)	(17,317,868)	(20,858,014)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,940,849,039)	2,904,113,953	1,622,378,009
16.5 Dividends to stockholders	0	0	500,000,000
16.6 Other cash provided (applied)	(58,666,971)	(319,296,111)	(1,230,163,663)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,727,777,903)	2,567,976,150	(128,004,255)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,285,793,506	1,484,549,038	(1,288,543,457)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	4,538,767,747	5,827,311,204	5,827,311,204
19.2 End of period (Line 18 plus Line 19.1)	5,824,561,253	7,311,860,242	4,538,767,747

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	5,377,363,446	315,380,545	780,064,423
20.0002. Contribution of assets from parent to a subsidiary	3,419,613,742	0	0
20.0003. Transfer of other invested asset to a subsidiary	99,315,991	0	0
20.0004. Asset transfer from other invested assets to preferred stocks	63,404,053	0	0
20.0005. Amortization of deferred gains related to reinsurance transactions with affiliates	54,695,025	59,914,051	79,927,334
20.0006. Contribution of tax credits from parent	14,900,000	0	0
20.0007. Dividend settlement with a subsidiary related to a tax payment agreement	12,784,173	21,413,929	8,219,529
20.0008. Donation of equity securities to a related charitable organization	7,697,847	29,684,470	29,684,470
20.0009. Capitalized deferred interest on mortgage loans	7,005,557	0	11,295,843
20.0010. Contribution of tax credits to a subsidiary	5,900,000	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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

20.0011. Structure change of an other invested asset with underlying mortgage loans	0	90,237,420	90,237,420
20.0012. Mortgage loan modification and transfer to other invested assets	0	81,134,872	81,134,872
20.0013. Mortgage loan modification	0	58,494,488	58,494,488
20.0014. Mortgage loan modification and transfer to bonds	0	16,292,161	16,292,161
20.0015. Transfer of deferred taxes from subsidiaries	0	5,209,239	5,209,239
20.0016. Asset transfer from mortgage loans to other invested assets	0	680,732	680,732
20.0017. Asset transfer from real estate to other invested assets	0	52,141,433	52,141,433
20.0018. Asset transfer from bonds to other invested assets	0	32,083,052	32,083,052
20.0019. Asset transfer from other invested assets to mortgage loans	0	80,531,491	80,531,491

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	33,831,318	41,084,505	41,084,505
2. Ordinary life insurance	1,555,825,932	1,739,858,167	2,353,731,462
3. Ordinary individual annuities	53,016,023	97,149,223	112,207,141
4. Credit life (group and individual)	0	0	0
5. Group life insurance	3,619,569,643	3,328,075,024	4,679,394,642
6. Group annuities	13,548,820,222	6,948,328,549	10,902,764,067
7. A & H - group	1,216,914,074	1,107,808,054	1,445,724,824
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	153,788,749	153,735,700	205,169,105
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	20,181,765,962	13,416,039,222	19,740,075,746
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	20,181,765,962	13,416,039,222	19,740,075,746
14. Deposit-type contracts	3,112,018,223	12,518,111,867	13,391,565,752
15. Total (Lines 13 and 14)	23,293,784,185	25,934,151,089	33,131,641,498
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, 2020, 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 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. Therefore, the permitted practice for this PICA subsidiary impacts its carrying value on PICA’s balance sheet.

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 #	09/30/2021	12/31/2020
<u>Net Income</u>					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$713,633,373	\$1,770,360,871
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(1,026,889,971)
Separate Account Valuation	56	4	19	0	1,026,889,971
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$713,633,373</u>	<u>\$1,770,360,871</u>
<u>Surplus</u>					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$17,927,770,631	\$11,597,343,285
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	28,682,996	34,365,257
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(46,677,327)	(50,285,745)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$17,945,764,962</u>	<u>\$11,613,263,773</u>
<u>Assets</u>					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	\$323,281,420,382	\$310,652,820,990
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(3,955,050,278)	(5,145,526,992)
Admit leasehold improvements	19	2	25	28,682,996	34,365,257
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(46,677,327)	(50,285,745)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	<u>\$327,254,464,991</u>	<u>\$315,814,268,470</u>
<u>Liabilities</u>					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	\$305,353,649,751	\$299,055,477,705
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(1,026,889,971)
Separate Account Valuation	56	3	27	(3,955,050,278)	(4,118,637,021)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	<u>\$309,308,700,029</u>	<u>\$304,201,004,697</u>

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) investments: increased risk of loss on our investments due to default or deterioration in credit quality or value; and ii) 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. 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) Cash includes cash on deposit and cash equivalents. Cash equivalents are short-term, highly liquid investments, with original maturities of three months or less, that are both readily convertible to known amounts of cash and so near their maturity that they represent insignificant risk of changes in value because of changes in interest rates. Cash equivalents also includes money market funds. They are stated at amortized cost which approximates fair value.

Short-term investments primarily consist of money market funds and highly liquid debt instruments with a remaining maturity of twelve months or less and greater than three months when purchased. They are stated at amortized cost, which approximates fair value.

- (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 six 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.

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

- (3) Common stocks include unaffiliated common stocks and investments in subsidiaries. See (7) below for information related to investments in subsidiaries. Unaffiliated common stocks are carried at fair value. Dividends are recognized in net investment income when earned.
- (4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Redeemable preferred stocks rated in the top three categories are generally valued at cost while preferred stocks rated in the lower three categories are generally valued at lower of cost or fair value. All perpetual and mandatorily convertible preferred stocks are valued at fair value regardless of the rating category. For other-than-temporary impairments, the cost basis of the preferred stock is written down to fair market value as a new cost basis and the amount of the write down is recorded as a realized loss.
- (5) Mortgage loans on real estate are stated primarily at unpaid principal balances, net of unamortized premiums and discounts and impairments. Impaired loans are identified by management as loans when it is considered probable that all amounts due according to the contractual terms of the loan agreement will not be collected. These loans are recorded based on the fair value of the collateral less estimated costs to obtain and sell. The difference between the net value of the collateral and the recorded investment in the mortgage loan is recognized as an impairment by creating a valuation allowance with a corresponding charge to unrealized loss or by adjusting an existing valuation allowance for the impaired loan with a corresponding charge or credit to unrealized gain or loss. Other than temporary impairments are then recognized as a realized loss in net income.

Interest received on impaired loans, including loans that were previously modified in a troubled debt restructuring, is generally either applied against the principal or reported as revenue, according to management's judgment as to the collectability of principal. Management discontinues accruing interest on impaired loans after the loans are 90 days delinquent as to principal or interest, or earlier when management has substantial doubts about collectability. When this interest is deemed uncollectible, it is reversed against interest income on loans for the current period. Generally, a loan is restored to accrual status only after all delinquent interest and principal are brought current and, in the case of loans where interest has been interrupted for a substantial period, a regular payment performance has been established.

- (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 September 30, 2021 and December 31, 2020.

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 September 30, 2021 and December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

- (7) Investments in subsidiaries are accounted for using the equity method as defined in SSAP No. 97, "Investments in Subsidiary, Controlled and Affiliated Entities ("SCA") a Replacement of SSAP No. 88," ("SSAP No. 97"). Investments in insurance subsidiaries are recorded based on the underlying audited statutory equity of the respective entity's financial statements, adjusted for unamortized goodwill as provided for in SSAP No. 68, "Business Combinations and Goodwill," ("SSAP No. 68"). Investments in non-insurance subsidiaries that do not engage in certain transactions or activities, per paragraph 8b ii of SSAP No. 97 are recorded based on audited U.S. GAAP equity of the investee. The subsidiaries' change in net assets, excluding capital contributions and distributions, is included in "Change in net unrealized capital gains (losses)". Dividends or distributions received from the investee are recognized in net investment income when declared to the extent they are not in excess of undistributed accumulated earnings attributed to our investment. The subsidiaries are engaged principally in the business of life insurance and annuities.
- (8) Other invested assets include primarily the Company's investment in joint ventures, limited liability companies and other forms of partnerships. These investments are accounted for using an equity method as defined in SSAP No. 97. These entities are valued based on the underlying audited U.S. GAAP equity of the investee, or permitted alternatives as defined in SSAP No. 48, "Joint Ventures, Partnerships and Limited Liability Companies," ("SSAP No. 48").
- (9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Derivatives" at their estimated fair value. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.
- (10) The Company considers anticipated investment income when calculating its premium deficiency reserves in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts" ("SSAP No. 54").
- (11) Accident and health reserves represent the estimated value of the future payments, adjusted for contingencies and interest. The remaining reserves for active life reserves and unearned premiums are valued using the preliminary term method, gross premium valuation method, or a pro rata portion of gross premiums. Reserves are also held for amounts not yet due on hospital benefits and other coverages.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company does not have any pharmaceutical rebates receivable.
- (14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in "Aggregate write-ins for liabilities". For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in "Cash, cash equivalents, and short-term investments" to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Derivatives" with the change in value reported as "Change in net unrealized capital gains (losses)". "Net Realized Capital Gains (Losses)" are recorded upon termination of the agreements.
- (15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on the balance sheet and accounted for based on the type of investment. A liability to return capital received is reported in "Payable for securities lending."
- (16) Contract loans are stated at unpaid principal balances.
- (17) Net realized capital gains (losses) are computed using the specific identification method. Net realized investment gains and losses are generated from numerous sources, including the sale of bonds, stocks, other type of investments, as well as adjustments to the cost basis of investments for other-than-temporary impairments. Realized investment gains and losses are also generated from, the termination of derivatives that do not qualify for hedge accounting. In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR. Amortized cost of investments is adjusted for impairments considered other than temporary. All bonds, preferred stocks and common stocks with unrealized losses are subject to review to identify other-than-temporary impairments in value. Several factors must be considered to determine whether a decline in value of a security is other than temporary, including:
 - a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);
 - b) a company's ability and intent to hold its investment for a period of time to allow for recovery of value;
 - c) a company's intent to sell its investment before recovery of the cost of the investment;
 - d) the financial condition of and near-term prospects of the issuer; and
 - e) for stocks, the extent and duration of the decline.

For stocks, when it is determined that there is an other-than-temporary impairment, the Company records a write down in the Statement of Operations and Changes in Capital and Surplus within "Net Realized Capital Gains (Losses)" to the estimated fair value, which reduces the cost basis. The new cost basis of an impaired security is not adjusted for subsequent increases in the estimated fair value. Estimated fair values for publicly traded common stock are based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for privately traded common stock are determined using valuation and discounted cash flow models that require a substantial level of judgment.

NOTES TO FINANCIAL STATEMENTS

For bonds, excluding loan-backed and structured securities, when it is determined that there is an other-than-temporary impairment, the Company records a write down to the estimated fair value of the bond, which reduces its amortized cost. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on an after-tax basis. The AVR is used to stabilize surplus from fluctuations in the market value of bonds, stocks, mortgage loans, real estate, limited partnerships and other investments. Changes in the AVR are accounted for as direct increases or decreases in surplus. The IMR captures interest related realized gains and losses on sales (net of taxes) of bonds, preferred stocks, mortgage loans, interest related other-than-temporary impairments (net of taxes) and realized gains or losses (net of taxes) on terminated interest rate related derivatives, which are amortized into net income over the expected years to maturity of the investments sold or the item being hedged by the derivative using the grouped method.

The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. Estimated fair values for bonds, other than private placement bonds, are generally based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for private placement bonds are typically determined primarily by using a discounted cash flow model, which relies upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain securities, including those that are distressed, the discounted cash flow model may also use unobservable inputs, which reflect management's own assumptions about the inputs market participants would use in pricing the asset.

For loan-backed and structured securities, when an other-than-temporary impairment has occurred because the entity does not expect to recover the entire amortized cost basis of the security, even if the entity has no intent to sell and the entity has the intent and ability to hold to recovery, the amount of the other-than-temporary impairment recognized as a realized loss shall equal the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on an after-tax basis. Additionally, the amortized cost of the security, less the other-than-temporary impairment recognized as a realized loss, shall become the new amortized cost basis of the investment. When the entity has the intent to sell or cannot assert ability and intent to hold to recovery, the security is impaired to its fair value basis.

- (18) Separate account assets and liabilities are generally reported at estimated fair value and represent segregated funds, which are invested for certain policyholders, pension funds and other customers under SSAP No. 56, "Separate Accounts" ("SSAP No. 56"). However, there are some separate account assets and liabilities that support products with guarantees and are carried at the same basis as the general account. The assets consist primarily of common stocks, long-term bonds, real estate, mortgages and short-term investments. The assets of each account are legally segregated and are not subject to claims that arise out of any other business of the Company. The liabilities include reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with fair value changes are generally borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Mortality, policy administration and surrender charges on the accounts are included in "Miscellaneous income."
- (19) Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract in accordance with SSAP No. 51R, "Life Contracts" ("SSAP No. 51R"). Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Premiums due and deferred include amounts uncollected, due and unpaid, and deferred.
- (20) Policy reserves are generally based on mortality or morbidity tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractually guaranteed benefits. The Company generally holds reserves greater than those developed using minimum statutory reserving rules. In addition, the Appointed Actuary performs asset adequacy analysis annually to determine whether the policy reserves established are adequate in light of the assets supporting them.
- (21) The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is based on statutory results and past experience of the Company, including investment income, net realized investment gains or losses over a number of years, mortality experience and other factors. Dividends declared by the Board of Directors, which have not been paid, are included in "Policy dividends" in the Statutory Statements of Admitted Assets, Liabilities, and Capital and Surplus.
- (22) Reinsurance contracts that combine premiums and expenses are accounted for on a gross basis in accordance with SSAP No. 61R, "Life, Deposit-Type and Accident and Health Reinsurance" ("SSAP No. 61R") and NAIC statutory instructions.

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.

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 31 entities as of September 30, 2021. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of

NOTES TO FINANCIAL STATEMENTS

future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

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 \$16 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 \$34 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.

During the second quarter of 2020, it was determined that reserves related to Group Annuity Contracts were understated in the prior year by \$77 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2020.

In 2020, the NAIC revised SSAP No. 32, Preferred Stock. The revisions update the definitions as well as measurement, dividend and impairment guidance for preferred stock and clarify the application of SSAP No. 32 in conjunction with SSAP No. 48 and SSAP No. 97. The Company adopted the revised guidance for the period starting on January 1, 2021. The adoption of this guidance resulted in a \$23M adjustment to surplus.

There have been no other material changes in the Company’s adoption of accounting guidance since December 31, 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2020.

3B. Statutory Merger

There has been no material change since December 31, 2020.

3C. Assumption Reinsurance

There has been no material change since December 31, 2020.

3D. Impairment Loss

There has been no material change since December 31, 2020.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

- (1) There has been no material change since December 31, 2020.
- (2) There has been no material change since December 31, 2020.
- (3) There has been no material change since December 31, 2020.
- (4) There has been no material change since December 31, 2020.
- (5) There has been no material change since December 31, 2020.
- (6) There has been no material change since December 31, 2020.
- (7) There has been no material change since December 31, 2020.
- (8) There has been no material change since December 31, 2020.
- (9) There has been no material change since December 31, 2020.

5B. Debt Restructuring

There has been no material change since December 31, 2020.

5C. Reverse Mortgages

There has been no material change since December 31, 2020.

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 September 30, 2021, the Company had no loan-backed securities, within the scope of SSAP No. 43R, “Loan-backed and Structured Securities” 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.
- (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 nine months ended September 30, 2021.

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
00105HDZ6	\$413,520	\$413,334	\$186	\$413,334	\$409,535	2Q21
00105HDZ6	403,859	396,844	7,015	396,844	396,866	3Q21
29445FAD0	85,452	75,459	9,993	75,459	67,754	3Q21
Total	\$902,831	\$885,637	\$17,194	\$885,637	\$874,155	

- (4) As of September 30, 2021 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 (\$45,977,901)
 - 2. 12 Months or Longer (\$35,657,924)
- b. Aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$4,145,370,474
 - 2. 12 Months or Longer \$421,015,017

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 September 30, 2021 and December 31, 2020.
- (2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of September 30, 2021. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of September 30, 2021. 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

September 30, 2021	
	(1) Fair Value
<u>1. Securities Lending:</u>	
(a) Open	\$4,073,246,134
(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	\$4,073,246,134
(g) Securities Received	0
(h) Total Collateral Received	\$4,073,246,134
<u>2. Dollar Repurchase Agreements:</u>	
(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 \$3,899,635,517 as of September 30, 2021, 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, 2020	
	(1) Fair Value
1. Securities Lending:	
(a) Open	\$3,145,581,763
(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	\$3,145,581,763
(g) Securities Received	0
(h) Total Collateral Received	\$3,145,581,763
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 \$3,101,079,794 as of December 31, 2020, 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 September 30, 2021, 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:

September 30, 2021		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	\$0	\$0
(b) 30 Days or Less	951,695,418	961,690,931
(c) 31 to 60 Days	121,675,591	121,665,660
(d) 61 to 90 Days	303,226,473	303,426,523
(e) 91 to 120 Days	105,919,692	106,042,986
(f) 121 to 180 Days	267,503,551	268,446,140
(g) 181 to 365 Days	613,598,769	617,237,314
(h) 1 to 2 years	848,586,935	854,760,710
(i) 2 to 3 years	431,060,416	432,877,303
(j) Greater than 3 years	232,100,381	233,487,950
(k) Subtotal	\$3,875,367,226	\$3,899,635,517
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$3,875,367,226	\$3,899,635,517
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-

NOTES TO FINANCIAL STATEMENTS

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 September 30, 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.

December 31, 2020		
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	\$0	\$0
(b) 30 Days or Less	338,452,119	340,758,771
(c) 31 to 60 Days	93,470,127	93,559,646
(d) 61 to 90 Days	128,456,785	128,444,594
(e) 91 to 120 Days	121,138,615	121,360,614
(f) 121 to 180 Days	216,218,645	217,057,522
(g) 181 to 365 Days	602,605,146	605,954,815
(h) 1 to 2 years	1,100,501,825	1,111,298,691
(i) 2 to 3 years	419,874,266	423,591,800
(j) Greater than 3 years	57,531,751	59,053,341
(k) Subtotal	\$3,078,249,279	\$3,101,079,794
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$3,078,249,279	\$3,101,079,794
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, 2020, 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 September 30, 2021, 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 September 30, 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.

NOTES TO FINANCIAL STATEMENTS

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	Yes	XXX
b - Tri-Party (YES/NO)	No	No	No	XXX

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity.....	\$7,510,016,207	\$6,526,404,166	\$6,676,581,330	XXX
Overnight.....	496,542,700	485,418,351	487,951,800	XXX
2 Days to 1 Week.....	496,542,700	485,418,351	487,951,800	XXX
>1 Week to 1 Month.....	496,542,700	485,418,351	486,335,550	XXX
>1 Month to 3 Months.....	484,803,550	483,109,100	486,335,550	XXX
>3 Months to 1 Year.....	0	0	0	XXX
> 1 Year.....	\$0	\$0	\$0	XXX
b. Ending Balance				
Open - No Maturity.....	\$6,045,900,558	\$6,245,079,606	\$6,304,489,095	XXX
Overnight.....	0	0	0	XXX
2 Days to 1 Week.....	0	0	0	XXX
>1 Week to 1 Month.....	484,803,550	482,008,150	479,262,050	XXX
>1 Month to 3 Months.....	0	0	0	XXX
>3 Months to 1 Year.....	0	0	0	XXX
> 1 Year.....	\$0	\$0	\$0	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of September 30, 2021.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV.....	\$0	\$0	\$0	XXX
2. Nonadmitted- Subset of BACV.....	\$0	\$0	\$0	XXX
3. Fair Value.....	\$8,111,420,237	\$7,104,667,682	\$7,277,640,400	XXX
b. Ending Balance				
1. BACV.....	\$5,411,935,672	\$5,401,419,380	\$5,469,220,210	XXX
2. Nonadmitted- Subset of BACV.....	\$0	\$0	\$0	XXX
3. Fair Value.....	\$6,626,966,821	\$6,855,439,463	\$6,880,154,549	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	\$5,469,220,210	\$0	\$0
b. Bonds - FV	\$0	\$6,880,154,549	\$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	\$5,469,220,210	\$0	\$0
q. Total Assets- FV	\$0	\$6,880,154,549	\$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	\$8,005,940,257	\$7,011,207,716	\$7,162,916,880	XXX
2. Securities (FV)	\$0	\$0	\$0	XXX
b. Ending Balance				
1. Cash	\$6,530,704,108	\$6,727,087,756	\$6,783,751,145	XXX
2. Securities (FV)	\$0	\$0	\$0	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	\$6,783,751,145	\$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	\$6,783,751,145	\$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	\$6,304,489,095
b. 30 Days or Less	\$479,262,050
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	\$1,584,992,575	\$1,601,639,513
b. 31 to 60 Days	\$202,643,518	\$202,626,979
c. 61 to 90 Days	\$505,005,802	\$505,338,973
d. 91 to 120 Days	\$176,402,998	\$176,608,338
e. 121 to 180 Days	\$445,511,383	\$447,081,210
f. 181 to 365 Days	\$1,021,912,552	\$1,027,972,333
g. 1 to 2 Years	\$1,413,271,499	\$1,423,553,552
h. 2 to 3 Years	\$717,905,693	\$720,931,611
i. > 3 Years	\$386,549,492	\$388,860,406

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)	\$8,005,940,257	\$7,011,207,716	\$7,162,916,880	XXX
2. Securities Collateral (FV)	\$0	\$0	\$0	XXX
b. Ending Balance				
1. Cash (Collateral - All)	\$6,530,704,108	\$6,727,087,756	\$6,783,751,145	XXX
2. Securities Collateral (FV)	\$0	\$0	\$0	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 September 30, 2021.

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 September 30, 2021.

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 September 30, 2021.

5J. Real Estate

There has been no material change since December 31, 2020.

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

The Company has \$26,006,839 of low-income housing tax credits ("LIHTC") and other tax benefits as of September 30, 2021. The Company has \$208,564,403 of LIHTC property investments as of September 30, 2021. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 4 investments, 6-10 years – 2 investments, over 10 years – 2 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 nine months ended September 30, 2021.

5L. Restricted Assets

There has been no material change since December 31, 2020.

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 September 30, 2021.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of September 30, 2021 and December 31, 2020 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	20	23	\$95,128,959	\$115,498,525	\$95,351,742	\$106,377,796
(2) LB&SS	17	16	40,962,122	42,603,170	41,138,253	43,052,234
(3) Preferred Stock	2	1	7,046,992	1,490,577	11,770,907	1,490,577
(4) Total	39	40	\$143,138,073	\$159,592,272	\$148,260,902	\$150,920,607

5P. Short Sales

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the nine months ended September 30, 2021 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	143	119
Aggregate amount of investment income	\$65,552,535	\$33,590,813

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 September 30, 2021.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- 6A. There has been no material change since December 31, 2020.
- 6B. The Company recognized \$39,318,738 and \$0 impairment losses in its investments in joint ventures, partnerships and LLC’s for the nine months ended September 30, 2021 and 2020, respectively.

7. INVESTMENT INCOME

Due and accrued income was excluded from investment income on the following basis:

- Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the nine months ended September 30, 2021.
- Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the nine months ended September 30, 2021.
- Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was \$61,415,066 for the nine months ended September 30, 2021.
- Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the nine months ended September 30, 2021.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2020. The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments						
	09/30/2021			12/31/2020		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	\$2,354,416,230	\$84,417,434	\$84,417,434	\$2,341,993,079	\$141,760,159	\$141,760,159
Liabilities	\$227,300,000	\$13,573,669	\$13,573,669	\$216,300,000	\$30,415,403	\$30,415,403
Swaps:						
Assets	39,845,145,553	3,661,700,875	4,167,417,994	26,094,798,951	4,682,257,316	5,387,864,804
Liabilities	27,579,846,656	1,828,215,849	1,793,618,480	31,154,966,475	3,076,289,051	3,100,362,825
Forwards:						
Assets	2,759,231,412	49,090,263	81,132,573	1,200,797,507	44,727,246	61,080,204
Liabilities	2,748,863,773	15,592,777	99,625,085	2,767,313,563	49,938,646	158,502,139
Futures:						
Assets	1,155,300,000	4,529,900	1,498,305	3,465,028,592	27,199,900	20,013,991
Liabilities	4,736,284,059	0	17,382,954	87,268,086	0	32,848
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	0	0	0	0	0
Totals:						
Assets	<u>\$46,114,093,195</u>	<u>\$3,799,738,472</u>	<u>\$4,334,466,306</u>	<u>\$33,102,618,129</u>	<u>\$4,895,944,621</u>	<u>\$5,610,719,158</u>
Liabilities	<u>\$35,292,294,488</u>	<u>\$1,857,382,295</u>	<u>\$1,924,200,188</u>	<u>\$34,225,848,124</u>	<u>\$3,156,643,100</u>	<u>\$3,289,313,215</u>

* 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 September 30, 2021 and December 31, 2020 was \$0 and \$0, respectively.

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 September 30, 2021:

<u>Fiscal Year</u>	<u>Premium Payments Due</u>		
2021	\$0		
2022	30,349,000		
2023	0		
2024	24,876,750		
Thereafter	0		
Total Future Settled Premiums	<u><u>\$55,225,750</u></u>		
	<u>Undiscounted Future Premium Commitments</u>	<u>Derivative Fair Value With Premium Commitments (Reported on DB)</u>	<u>Derivative Fair Value Excluding Impact of Future Settled Premiums</u>
Prior Year	55,225,750	38,117,072	93,342,822
Current Year	55,225,750	(3,500,255)	51,725,495

NOTES TO FINANCIAL STATEMENTS

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, 2020. As a result of the adoption of VM21, a new variable annuity statutory framework, in 2020 an adjustment to reserves was recorded as statutory reserve valuation basis change, which also resulted in a change in tax basis. As part of implementing the adoption of VM-21, a tax error resulted due to the omission of the tax impact related to MODCO accounting adjustment from taxable income calculations which was part of the overall VM-21 statutory and tax basis change analysis. The tax impact of this error is an additional \$7 million of federal and foreign income tax expense and \$23 million increase in net admitted deferred assets recorded in surplus in 2021.

Due to overstatement of the reserves for the Universal Life product, \$14 million of federal income tax expense and \$23 million increase in net admitted deferred tax assets were recorded through lines 53, 40, and 41, in 2021. 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, 2020.

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

In the third quarter of 2021, the Company received a \$3,813,369,493 capital contribution from its parent, Prudential Financial, Inc. ("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 Insurance Company, ("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, Prudential Legacy Insurance Company of New Jersey, ("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.

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.

NOTES TO FINANCIAL STATEMENTS

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.

In the fourth quarter of 2020, the Company purchased mortgages from an affiliate for \$37,788,864, the fair value on the date of the transfer.

In the fourth quarter of 2020, the Company made a capital contribution of \$175,000,000, to its insurance subsidiary, Pruco Life.

For the year ended December 31, 2020, the Company received dividends totaling \$22,630,384 from its insurance subsidiary, PLIC.

In the third quarter of 2020, the Company purchased mortgages from an affiliate for \$19,701,899, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$31,670,039, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$33,469,733, the fair value on the date of the transfer.

In the third quarter of 2020, the Company purchased equity securities from an affiliate for \$29,684,470, the fair value on the date of the transfer.

In the third quarter of 2020, the Company made a capital contribution of \$75,000,000, to its insurance subsidiary, Pruco Life.

In the second quarter of 2020, the Company sold mortgages to an affiliate for \$66,377,150, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$15,591,087, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$91,130,608, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$61,953,343, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$3,484,859, the fair value on the date of the transfer.

In the second quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$65,646,452, the fair value on the date of the transfer.

In the second quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$32,807,209, the fair value on the date of the transfer.

In the second quarter of 2020, the Company made a capital contribution of \$325,000,000, to its insurance subsidiary, Pruco Life.

In the second quarter of 2020, the Company received a dividend of \$117,000,000, from its insurance subsidiary, PRIAC.

In the first quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$329,792,145, the fair value on the date of the transfer.

In the first quarter of 2020, the Company received fixed maturity securities from an affiliate for \$85,602,436, the fair value on the date of the transfer.

In the first quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$72,750,221, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the first quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$258,884,766, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

10C. Transactions with related party who are not reported on Schedule Y

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
1	3/29/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
2	1/28/2021	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
3	11/19/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
4	9/8/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A
5	3/25/2020	The Prudential Foundation	Related charitable organization	Exchange of Assets or Liabilities	No	N/A	N/A

(2) The Company did not have any material related party transactions involving services not disclosed on Schedule Y as of September 30, 2021.

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
1	The Prudential Foundation	Donation of cash to a related charitable organization	No
2	The Prudential Foundation	Donation of equity securities to a related charitable organization	No
3	The Prudential Foundation	Donation of cash to a related charitable organization	No
4	The Prudential Foundation	Donation of equity securities to a related charitable organization	No
5	The Prudential Foundation	Donation of cash to a related charitable organization	No

b. The Company did not receive any assets as part of the material related party transactions not disclosed on Schedule Y as of September 30, 2021.

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
1	The Prudential Foundation	Cash	\$2,400,000
2	The Prudential Foundation	Equity securities	\$7,697,847
3	The Prudential Foundation	Cash	\$2,300,000
4	The Prudential Foundation	Equity securities	\$29,684,470
5	The Prudential Foundation	Cash	\$40,000,000
Total			\$82,082,317

(4) The Company did not owe any amounts to or from a related party not disclosed on Schedule Y as of September 30, 2021.

- 10D. There has been no material change since December 31, 2020.
- 10E. There has been no material change since December 31, 2020.
- 10F. There has been no material change since December 31, 2020.
- 10G. There has been no material change since December 31, 2020.
- 10H. There has been no material change since December 31, 2020.
- 10I. There has been no material change since December 31, 2020.
- 10J. There has been no material change since December 31, 2020.
- 10K. There has been no material change since December 31, 2020.
- 10L. There has been no material change since December 31, 2020.
- 10M. There has been no material change since December 31, 2020.
- 10N. There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

100. There has been no material change since December 31, 2020.

11. DEBT

11A.

- (1) The Company did not have any capital notes outstanding as of September 30, 2021.
- (2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	\$64,436,000	\$64,436,000	6.90%	6.90%	None	\$3,334,563
DC- LT	06/28/2016	Cash	\$0	\$0	3.09%	3.09%	None	\$2,611,770
Pru Funding LLC - ST	Various	Cash	\$0	\$0	Various	Various	None	\$29,504

Scheduled principal repayments on debt as of September 30, 2021 are \$0 in 2021, \$0 in 2022, \$64,436,000 in 2023, \$0 in 2024, \$0 in 2025, and \$0 in 2026 and beyond. As of September 30, 2021, accrued interest was \$753,364.

There are no covenants or violations of the above debt. None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement. Additionally, no assets have been set aside after the effective date of this statement solely for satisfying scheduled payments of a specific obligation. There are no reverse repurchase agreements whose amounts are included as part of the above debt.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2021, the 5% limitation equates to a maximum amount of pledged assets of \$7,710,369,600 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately \$6,966,138,815 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 September 30, 2021, the Company had pledged assets with a fair value of \$1,258,496,047 supporting aggregate outstanding collateralized funding agreements. As of September 30, 2021, 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 \$4,756,380,547 as of September 30, 2021.

(2) FHLB Capital Stock

a. Aggregate Totals

09/30/2021			
	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	\$6,966,138,815	XXX	XXX

12/31/2020			
	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	\$0	\$0	\$0
Membership Stock - Class B	\$34,131,300	34,131,300	0
Activity Stock	\$113,270,700	113,270,700	0
Excess Stock	\$0	0	0
Aggregate Total	\$147,402,000	\$147,402,000	\$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	\$6,559,320,766	XXX	XXX

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

	(1) Current year total	(2) Not eligible for redemption	Eligible for Redemption			
			(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Membership Stock						
Class A	\$0	\$0	\$0	\$0	\$0	\$0
Class B	\$33,384,200	\$0	\$33,384,200	\$0	\$0	\$0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2021

1. Total General and Separate Accounts as of 09/30/2021

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$1,258,496,047	\$1,186,485,525	\$1,047,125,000

NOTES TO FINANCIAL STATEMENTS

2. General Account as of 09/30/2021

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$1,258,496,047	\$1,186,485,525	\$1,047,125,000

3. Separate Accounts as of 09/30/2021

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

4. Total General and Separate Accounts as of 12/31/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$3,049,842,853	\$2,813,869,908	\$2,517,125,000

b. Maximum Amount Pledged during period ended September 30, 2021

1. Total General and Separate Accounts as of 09/30/2021

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$1,258,496,047	\$1,186,485,525	\$1,047,125,000

2. General Account as of 09/30/2021

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$1,258,496,047	\$1,186,485,525	\$1,047,125,000

3. Separate Accounts as of 09/30/2021

	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 12/31/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$3,049,842,853	\$2,813,869,908	\$2,517,125,000

(4) Borrowing from FHLB

a. Amount as of September 30, 2021

09/30/2021

	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	1,047,125,000
Other	\$0	0	0	XXX
Aggregate Total	\$1,047,125,000	\$1,047,125,000	\$0	\$1,047,125,000

12/31/2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	\$0	\$0	\$0	XXX
Funding Agreements	\$2,517,125,000	2,517,125,000	0	2,522,299,316
Other	\$0	0	0	XXX
Aggregate Total	\$2,517,125,000	\$2,517,125,000	\$0	\$2,522,299,316

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during period ended September 30, 2021

	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 September 30, 2021

	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, 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 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 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, 2020.

(4) Net periodic benefit cost included in “Other expenses” in the Company’s Statements of Operations and Changes in Capital and Surplus for the period ended December 31 includes the following components:

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2021	12/31/2020	09/30/2021	12/31/2020	09/30/2021	12/31/2020
a. Service cost	\$189,685,542	\$233,270,799	\$17,641,892	\$21,376,709	\$37,424,000	\$56,495,000
b. Interest cost	\$254,492,734	\$407,219,142	\$34,954,398	\$61,791,348	\$434,000	\$1,206,000
c. Expected return on plan assets	(\$603,265,553)	(\$775,374,298)	(\$74,697,300)	(\$97,592,665)	\$363,000	(\$3,000,000)
d. Transition asset or obligation	\$0	\$0	\$0	\$0	\$0	\$0
e. Gains and losses	\$226,085,503	\$341,388,512	\$14,024,146.25	\$19,556,452	\$0	(\$5,274,099)
f. Prior service cost or credit	\$4,369,597	\$5,826,129	\$11,791,028	\$10,637,345	\$0	\$0
g. Gain or loss recognized due to a settlement or curtailment	\$910,000	\$6,894,758	\$0	\$12,015	\$0	\$0
h. Total net periodic benefit cost	<u>\$72,277,823</u>	<u>\$219,225,042</u>	<u>\$3,714,164</u>	<u>\$15,781,204</u>	<u>\$38,221,000</u>	<u>\$49,426,901</u>

A. (5) - (21) There has been no material change since December 31, 2020.

B. There has been no material change since December 31, 2020.

C. There has been no material change since December 31, 2020.

D. There has been no material change since December 31, 2020.

E. There has been no material change since December 31, 2020.

F. There has been no material change since December 31, 2020.

G. There has been no material change since December 31, 2020.

H. There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

I. There has been no material change since December 31, 2020.

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

13A. There has been no material change since December 31, 2020.

13B. There has been no material change since December 31, 2020.

13C. There has been no material change since December 31, 2020.

13D. There has been no material change since December 31, 2020.

13E. There has been no material change since December 31, 2020.

13F. There has been no material change since December 31, 2020.

13G. There has been no material change since December 31, 2020.

13H. There has been no material change since December 31, 2020.

13I. There has been no material change since December 31, 2020.

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was \$2,436,016,887 and \$1,309,479,535 as of September 30, 2021 and December 31, 2020, respectively.

13K. The following table provides information relating to the outstanding surplus notes as of September 30, 2021:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	7/1/1995	8.3000%	350,000,000	N	346,344,579	346,863,078	0
Totals:			\$350,000,000		\$346,344,579	\$346,863,078	\$0

Item Number	Current Year Interest Expense Recognized	Life to Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life to Date Principal Paid	Date of Maturity
1	29,050,000	758,145,517	0%	0	0	7/1/2025
Total	\$29,050,000	\$758,145,517		\$0	\$0	

Item Number	Are Surplus payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type Of Assets Received Upon Issuance
1	N	N	N	N	Cash
Total					

Item Number	Principal Amount of assets received upon issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer (Y/N)
1	338,085,147	338,085,147	N
Total	\$338,085,147	\$338,085,147	

The surplus notes in the aggregate principal amount of \$350,000,000, issued on July 1, 1995 were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated, an affiliate, pursuant to SSAP No. 25, Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties ("SSAP 25"), and are administered by the Company as a registrar/paying agent. Under the agreement with external counterparties, the Company received cash proceeds from qualified institutional investors in exchange for the surplus note. The fair value of the Assets received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full pay price, the carrying value is deemed to approximate the fair value.

The surplus notes are subordinate in right of payment to policy claims, prior claims, and senior indebtedness. The surplus notes have the following restrictions on payment.

Each payment of principal and interest on the surplus notes may be made only with the prior written approval of the Commissioner, for which approval will only be granted if in the judgment of the Commissioner, the then current and projected

NOTES TO FINANCIAL STATEMENTS

financial condition of the Company warrants such payment. In addition, pursuant to applicable New Jersey law, any payment of principal or interest on the surplus notes may be only out of surplus, earnings, or profits of the Company.

If these conditions to payment are not met, the applicable scheduled maturity date or scheduled interest payment date will be extended until such time, if any, at which conditions are met. Interest will continue to accrue on any unpaid principal amount of the surplus notes during the period of any such extension. Interest will not accrue on interest.

Effective January 1, 2015, the Company entered into a reinsurance agreement with Prudential Legacy Insurance Company ("PLIC", "Reinsurer"), in which the Company reinsured substantially all of the outstanding liabilities of the Closed Block into a newly established statutory guaranteed separate account. The following information describes the financing arrangement between the Reinsurer and the external counterparties.

The Reinsurer issued a surplus note in the aggregate principal amount of \$100,000,000, on November 20, 2019 pursuant to, and is made subject to the terms of, the Amended and Restated Surplus Note Purchase Agreement, dated August 1, 2019, by and between the Reinsurer, the issuer, and Essex LLC, an affiliate. In March 2020, the Reinsurer executed an increase of outstanding notes by \$800,000,000 resulting in cumulative outstanding notes of \$900,000,000. Under the agreement with external counterparties, the Reinsurer received credit-linked notes issued by Essex LLC in exchange for the surplus note. On December 30th, 2020 the Reinsurer executed a principal redemption in the amount of \$500,000,000 and subsequently executed another principal redemption in the amount of \$300,000,000 on March 30, 2021. Under the agreement with external counterparties the Company, the issuer, redeemed credit-linked notes issued by Essex LLC, an affiliate. The redemptions left \$100,000,000 notes outstanding as of September 30, 2021. The Reinsurer can redeem the principal amount of the outstanding credit-linked notes for cash upon the occurrence of, and in an amount necessary to remedy, a specified liquidity stress event. Upon such event, the surplus note issuer would monetize the amount of credit linked notes equal to the amount needed to cure the triggering event which would be provided by external counterparties. At this point, the outstanding principal on the asset would be less than the outstanding principal on the surplus note outstanding. Under the agreements, the external counterparties have agreed to fund any such payments under the credit-linked notes in return for the receipt of fees.

Under these transactions, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of September 30th, 2021, 100% of interest payments are offset solely due to administrative offsetting. Administrative offsetting occurs throughout the duration of the surplus note agreement which eliminates or reduces the exchange of cash or assets that would normally occur. As of September 30th, 2021, \$31,983,875 of interest payments have been remitted.

Assets purchased from the proceeds of the surplus notes were credit-linked notes which are reported on Schedule D with an NAIC designation of 1. The book adjusted carrying value of these assets are \$100,000,000 as of September 30th, 2021. The fair value of the credit-linked notes received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full par price, the carrying value is deemed to approximate the fair value.

13L/M. There has been no material change since December 31, 2020.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

There has been no material change since December 31, 2020.

14B. Assessments

There has been no material change since December 31, 2020.

14C. Gain Contingencies

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

14E. Joint and Several Liability

There has been no material change since December 31, 2020.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2020.

(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

NOTES TO FINANCIAL STATEMENTS

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.

The following discussion of litigation and regulatory matters provide an update of those matters discussed in the Company’s Annual Statement for 2020 and should be read in conjunction with the complete descriptions provided in therein.

Individual Annuities, Individual Life and Group Insurance

Behfarin v. Pruco Life

This matter is now closed.

Moreland, Socorro v. PICA, et al.

In June 2020, a putative class action complaint entitled Socorro Moreland v. The Prudential Insurance Company of America; Pruco Life Insurance Company, was filed in the United States District Court for the Northern District of California, alleging that the Company failed to comply with California laws requiring that life insurance policies issued and delivered in California: (i) provide for a 60-day grace period pre-lapse during which a policy must stay in force; (ii) provide a 30 day written notice of pending lapse; and (iii) notify policyowners of their right to designate additional recipients for lapse notices. The complaint asserts claims for violation of California law, breach of contract, unfair competition, and bad faith violation of the implied covenant of good faith and fair dealing, and seeks unspecified damages, declaratory and injunctive relief. In August 2020, defendants filed an answer to the complaint and a motion to stay the action pending the California Supreme Court’s decision, in *McHugh v. Protective Life Insurance*, on the question of whether the California lapse statutes apply to policies that were in force when the statutes went into effect on January 1, 2013, or solely to policies issued after that date. The Moreland court granted defendants’ motion to stay in October 2020. Subsequently, in August 2021, the California Supreme Court in *McHugh* determined that the California lapse statutes apply to policies that were in force as of January 1, 2013. In October 2021, the Moreland court lifted the stay order.

Escheatment Litigation

Total Asset Recovery Services, LLC v. MetLife, Inc., et al., Prudential Financial, Inc., The Prudential Insurance Company of America, and Prudential Insurance Agency, LLC

In March 2021, the plaintiff filed a third amended complaint asserting claims against all defendants for violation of the New York False Claims Act, and seeking injunctive relief, compensatory and treble damages, attorneys’ fees and costs.

Other Matters

Cho v. PICA, et al

In September 2021, the court granted defendants’ motion to dismiss the amended complaint without prejudice. In October 2021, plaintiff filed a second amended complaint asserting claims against defendants under the Employee Retirement Income Security Act of 1974 for breach of fiduciary duty, prohibited transactions and failure to monitor fiduciaries. The second amended complaint seeks declaratory, injunctive and equitable relief, unspecified damages, attorneys’ fees and costs.

Doyle C. Stone v. PFI, et al.

In April 2021, defendants filed a motion to dismiss the complaint. In June 2021, plaintiff filed a notice of voluntary dismissal of the complaint, without prejudice. In August 2021, plaintiff filed a new putative class action complaint in the United States District Court for the District of New Jersey (the “Second Complaint”), asserting claims against Prudential Financial, Inc. and Pruco Life Insurance Company for violation of the New Jersey Consumer Fraud Act, breach of fiduciary duty, unjust enrichment and common law fraud. The putative class includes all Plan Participants from January 2015 until the present. In September 2021, defendants filed a motion to dismiss the Second Complaint.

Regulatory Matters

Variable Products

The Company has received regulatory inquiries and requests for information from state and federal regulators, including a subpoena from the U.S. Securities and Exchange Commission, concerning the appropriateness of variable product sales and replacement activity. The Company is cooperating with regulators and may become subject to additional regulatory inquiries and other actions related to this matter.

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 September 30, 2021, future minimum lease payments under non-cancelable operating leases are estimated as follows:
- (2) At September 30, 2021, the minimum aggregate rental commitments are as follows

1. 2021	\$22,963,466
2. 2022	\$69,748,493
3. 2023	\$52,158,506
4. 2024	\$46,409,269
5. 2025	\$37,524,838
6. Total	<u>\$228,804,572</u>

15B. Lessor Leases

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

1. 2021	\$193,746
2. 2022	\$604,889
3. 2023	\$0
4. 2024	\$0
5. 2025	\$0
6. Total	<u>\$798,635</u>

Year-to-date rental expense, net of sub-lease income, incurred through September 30, 2021 and December 31, 2020 was \$54,964,344 and \$71,285,816, respectively.

- (2) Leverage Leases:

The Company does not invest in leveraged leases as of September 30, 2021.

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 September 30, 2021 and December 31, 2020, these commitments were \$5,385,151,624 and \$6,466,183,555, 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 \$6,589,642,177 and \$1,484,642,177 at September 30, 2021 and December 31, 2020, 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 September 30, 2021 and December 31, 2020 financial guarantees issued by the Company were \$83,200,076,120 and \$86,273,235,570 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 September 30, 2021 and December 31, 2020, such contracts in force carried a total guaranteed value of \$83,200,076,120 and \$86,264,435,570, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of \$86,176,292,786 and \$90,612,330,688 at September 30, 2021 and December 31, 2020, respectively.

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, 2020.

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 \$4,073,246,134 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 \$3,950,225,228. A liability to return capital received of \$4,073,246,134 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 \$3,428,542,700 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was \$3,333,539,443. A liability to return capital received of \$3,431,271,196 (which includes \$2,728,500 that has not yet settled) is included in “From Separate Accounts Statements”. Additionally, assets and a cash collateral liability of \$13,613,145 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 September 30, 2021.

(4) As of September 30, 2021, 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 \$4,073,246,134 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 \$3,950,225,228. A liability to return capital received of \$4,073,246,134 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 September 30, 2021.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of September 30, 2021.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during nine months ended September 30, 2021 and reacquired within 30 days of the sale date.

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

18A. ASO Plans:

The loss from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of September 30, 2021:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	(\$8,259,930)	\$0	(\$8,259,930)
b. Total net other income or expenses (including interest paid to or received from plans)	\$0	\$0	\$0
c. Net gain or (loss) from operations	(\$8,259,930)	\$0	(\$8,259,930)
d. Total claim payment volume	45,423	0	45,423

18B. There has been no material change since December 31, 2020.

18C. There has been no material change since December 31, 2020.

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

As of September 30, 2021, there were direct premiums of \$91,664,824 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 September 30, 2021 and December 31, 2020, 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 values 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, single name 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 that are not otherwise collateralized.

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 September 30, 2021:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at Fair Value					
Bonds:					
Industrial and Misc	440,775,946	0	8,586,751	0	449,362,697
Total Bonds	\$440,775,946	\$0	\$8,586,751	\$0	\$449,362,697
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	745,315,069	0	0	745,315,069
Total Cash, Cash Equivalents, and Short-Term Investments	\$0	\$745,315,069	\$0	\$0	\$745,315,069
Preferred Stock:					
Industrial and Misc	0	0	104,517,093	0	104,517,093
Total Preferred Stocks	\$0	\$0	\$104,517,093	\$0	\$104,517,093
Common Stock:					
Industrial and Misc	88,353,685	83,700,713	148,629,585	0	320,683,983
Total Common Stocks	\$88,353,685	\$83,700,713	\$148,629,585	\$0	\$320,683,983
Derivative Assets:					
Currency Swaps	0	202,660,854	0	0	202,660,854
Interest Rate Swaps	0	2,691,505,715	0	0	2,691,505,715
Total Return Swaps	0	34,300,912	0	0	34,300,912
Options	0	78,560,110	5,857,323	0	84,417,433
Credit Default Swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency Forwards	0	56,317,751	0	0	56,317,751
Total Derivative Assets	\$0	\$3,063,345,342	\$5,857,323	\$0	\$3,069,202,665
Separate Account Assets (a)	\$12,551,812,214	\$76,974,083,201	\$1,275,384,787	\$23,617,319,380	\$114,418,599,582
Total Assets at Fair Value	\$13,080,941,845	\$80,866,444,325	\$1,542,975,539	\$23,617,319,380	\$119,107,681,089
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	36,862,428	0	0	36,862,428
Interest Rate Swaps	0	1,518,858,402	0	0	1,518,858,402
Total Return Swaps	0	12,980,724	0	0	12,980,724
Options	0	13,573,669	0	0	13,573,669
Credit Default Swaps	0	15,863,258	0	0	15,863,258
Forwards	0	0	0	0	0
Currency Forwards	0	22,820,264	0	0	22,820,264
Prudential Global Funding Non-Performance Risk (b)	0	0	0	0	0
Total Derivative Liabilities	\$0	\$1,620,958,745	\$0	\$0	\$1,620,958,745
Total Liabilities at Fair Value	\$0	\$1,620,958,745	\$0	\$0	\$1,620,958,745

- 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 September 30, 2021, consideration of NPR for the Company’s affiliated derivative net asset position resulted in a \$0 decrease in value.

NOTES TO FINANCIAL STATEMENTS

- (2) The table below provides the following data as of September 30, 2021:
- 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 September 30, 2021.

	Balance at 01/01/2021	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 09/30/2021
a. Bonds:										
Industrial and Misc	\$3,324,904	\$1,996	\$0	(\$493,054)	\$175,976	\$5,580,668	\$0	(\$3,739)	\$0	\$8,586,751
Preferred Stock:										
Industrial and Misc	2,345,087	10,542,546	0	(10,526)	1,690,062	143,804,758	0	(53,854,834)	0	\$104,517,093
Common Stock:										
Industrial and Misc	147,551,264	0	0	7,018,971	1,975,384	2,791,772	0	(10,707,806)	0	\$148,629,585
Derivatives (net)	1,662,705	0	0	0	4,194,617	1	0	0	0	\$5,857,323
Separate Accounts Assets (a)	1,072,390,590	56,639,120	(33,819,174)	9,565,497	124,519,840	79,089,289	0	(23,003,882)	(9,996,493)	\$1,275,384,787
Total Assets	\$1,227,274,550	\$67,183,662	(\$33,819,174)	\$16,080,888	\$132,555,879	\$231,266,488	\$0	(\$87,570,261)	(\$9,996,493)	\$1,542,975,539
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 September 30, 2021, 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 September 30, 2021:

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	\$107,332,751,921	\$97,319,483,388	\$440,775,946	\$103,227,962,857	\$3,664,013,118	\$0	\$0
Unaffiliated Preferred Stock	150,711,492	143,410,807	0	30,091,174	120,620,318	0	0
Unaffiliated Common Stock	320,683,983	320,683,983	88,353,685	83,700,719	148,629,579	0	0
Mortgage Loans	22,348,968,232	21,298,963,218	0	0	22,348,968,232	0	0
Real Estate	596,202,937	424,096,319	0	0	596,202,937	0	0
Contract Loans	2,906,963,321	2,906,963,321	0	0	2,906,963,321	0	0
Cash, Cash Equivalents, Short-Term Investments	5,822,490,306	5,824,561,253	2,733,594,692	2,800,813,077	288,082,537	0	0
Derivative Financial Instruments	4,334,466,292	3,799,738,472	1,498,305	4,327,110,664	5,857,323	0	0
Other Invested Assets	109,285,839	85,013,518	0	81,446,131	27,839,708	0	0
Separate Accounts	\$165,097,727,026	\$161,814,140,989	\$12,980,891,960	\$117,217,921,432	\$11,281,594,254	\$23,617,319,380	\$0
Liabilities:							
Deposit-Type Contracts	\$16,502,378,030	\$16,181,269,371	\$0	\$13,863,493,672	\$2,638,884,358	\$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	6,783,751,145	6,783,751,145	0	6,783,751,145	0	0	0
Cash Collateral Held for Loaned Securities	4,073,246,133	4,073,246,134	0	4,073,246,133	0	0	0
Derivative Financial Instruments	1,924,200,189	1,857,382,295	17,382,954	1,906,817,235	0	0	0
Separate Account Liabilities-Investment Contracts	\$97,879,861,849	\$102,741,062,680	\$0	\$29,551,991,998	\$68,327,869,851	\$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 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 September 30, 2021.
- 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, 2020.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2020.

21C. Other Disclosures and Unusual Items

On July 21, 2021, PFI entered into an agreement with Great-West Life & Annuity Insurance Company (“Great-West”) pursuant to which PFI has 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 is expected to close by the first quarter of 2022, subject to the receipt of regulatory approvals and the satisfaction of customary closing conditions.

There has been no material changes since December 31, 2020

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2020.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2021.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$79,527,312	\$79,527,312	\$139,951,442	\$17,194
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	\$79,527,312	\$79,527,312	\$139,951,442	\$17,194

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, 2020.

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

22. EVENTS SUBSEQUENT

There has been no material change since December 31, 2020.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

There has been no material change since December 31, 2020.

Section 2 - Ceded Reinsurance Report - Part A

There has been no material change since December 31, 2020.

Section 3 - Ceded Reinsurance Report - Part B

There has been no material change since December 31, 2020.

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2020.

23C. Commutation of Ceded Reinsurance

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

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

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

There has been no material change since December 31, 2020.

23H. **Reinsurance Credit**

There has been no material change since December 31, 2020.

24. **RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION**

24A. There has been no material change since December 31, 2020.

24B. There has been no material change since December 31, 2020.

24C. The amount of group life net premiums written by the Company for the period ended September 30, 2021 that are subject to retrospective rating features was \$1,053,344,106. This represented 67% 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 September 30, 2021 that are subject to retrospective rating features was \$75,289,119. This represented 6% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2020.

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 September 30, 2021.

25. **CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES**

Please see Note 36 in the Company's Annual Statement for 2020.

26. **INTERCOMPANY POOLING ARRANGEMENTS**

There has been no material change since December 31, 2020.

27. **STRUCTURED SETTLEMENTS**

There has been no material change since December 31, 2020.

28. **HEALTH CARE RECEIVABLES**

There has been no material change since December 31, 2020.

29. **PARTICIPATING POLICIES**

There has been no material change since December 31, 2020.

30. **PREMIUM DEFICIENCY RESERVES**

There has been no material change since December 31, 2020.

31. **RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS**

Life and Annuity Reserves

- (1) There has been no material change since December 31, 2020.
- (2) There has been no material change since December 31, 2020.
- (3) There has been no material change since December 31, 2020.
- (4) There has been no material change since December 31, 2020.
- (5) There has been no material change since December 31, 2020.
- (6) The Company had no change in life or annuity reserves due to a change in valuation basis as of September 30, 2021.

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	\$92,090,312	\$0	\$0	\$92,090,312	1.0 %
b. At book value less current surrender charge of 5% or more	73,959,792	0	0	73,959,792	0.8 %
c. At fair value	0	0	2,020,800,394	2,020,800,394	21.3 %
d. Total with market value adjustment or at fair value (total of a through c)	166,050,104	0	2,020,800,394	2,186,850,498	23.1 %
e. At book value without adjustment (minimal or no charge or adjustment)	2,338,908,261	0	0	2,338,908,261	24.7 %
(2) Not subject to discretionary withdrawal	4,929,707,485	0	403,165	4,930,110,650	52.2 %
(3) Total (gross: direct + assumed)	7,434,665,850	0	2,021,203,559	9,455,869,409	100.0 %
(4) Reinsurance ceded	912,456	0	0	912,456	
(5) Total (net) (3) - (4)	\$ 7,433,753,394	\$ 0	\$ 2,021,203,559	\$ 9,454,956,953	
(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:	\$12,604,555	\$0	\$0	\$12,604,555	

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	\$7,240,239,637	\$1,566,643,044	\$0	\$8,806,882,681	6.9 %
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
c. At fair value	0	1,669,211,583	33,297,139,988	34,966,351,571	27.5 %
d. Total with market value adjustment or at fair value (total of a through c)	7,240,239,637	3,235,854,627	33,297,139,988	43,773,234,252	34.4 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,861,790,313	10,487,851	0	1,872,278,164	1.5 %
(2) Not subject to discretionary withdrawal	26,628,646,169	54,861,586,763	0	81,490,232,932	64.1 %
(3) Total (gross: direct + assumed)	35,730,676,119	58,107,929,241	33,297,139,988	127,135,745,348	100.0 %
(4) Reinsurance ceded	0	0	0	0	
(5) Total (net) (3) - (4)	\$ 35,730,676,119	\$58,107,929,241	\$ 33,297,139,988	\$127,135,745,348	
(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	3,216,353,701	0	6,915,649,803	10,132,003,504	36.5 %
d. Total with market value adjustment or at fair value (total of a through c)	3,216,353,701	0	6,915,649,803	10,132,003,504	36.5 %
e. At book value without adjustment (minimal or no charge or adjustment)	6,970,690,696	0	0	6,970,690,696	25.0 %
(2) Not subject to discretionary withdrawal	10,691,998,935	0	0	10,691,998,935	38.5 %
(3) Total (gross: direct + assumed)	20,879,043,332	0	6,915,649,803	27,794,693,135	100.0 %
(4) Reinsurance ceded	4,697,773,959	0	0	4,697,773,959	
(5) Total (net) (3) - (4)	\$ 16,181,269,373	\$ 0	\$ 6,915,649,803	\$ 23,096,919,176	
(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)	\$43,034,421,934
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	130,007,579
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,181,269,373
(4) Subtotal	59,345,698,886
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	93,426,272,788
(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	6,915,649,803
(11) Subtotal	100,341,922,591
(12) Combined Total	\$159,687,621,477

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There has been no material change since December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2021:

TYPE	GROSS	NET OF LOADING
(1) Industrial	\$0	\$0
(2) Ordinary - New Business (Individual Life & Annuities)	4,172,749	4,159,471
(3) Ordinary - Renewal Business	2,572,168,008	2,572,082,940
(4) Credit Life	0	0
(5) Group Life	247,635,955	247,635,955
(6) Group Annuity	595,793,176	595,793,176
(7) Total	\$3,419,769,888	\$3,419,671,542

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A. There has been no material change since December 31, 2020.

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 09/30/2021	\$0	\$5,214,898,766	(\$1,119,699)	\$7,430,081,997	\$12,643,861,064
Reserves as of 09/30/21					
(2) For accounts with assets at:					
a. Fair Value	0	12,761,484,127	0	80,035,003,141	\$92,796,487,268
b. Amortized Cost	0	27,807,837,802	19,548,547,779	0	\$47,356,385,581
c. Total Reserves	\$0	\$40,569,321,929	\$19,548,547,779	\$80,035,003,141	\$140,152,872,849
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$0	\$3,009,030,121	\$36,447,732	\$0	\$3,045,477,853
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	2,200,317,241	0	80,034,599,976	\$82,234,917,217
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,487,851	0	0	\$10,487,851
5. Subtotal	\$0	\$5,219,835,213	\$36,447,732	\$80,034,599,976	\$85,290,882,921
b. Not subject to discretionary withdrawal:	0	35,349,486,716	19,512,100,047	403,165	\$54,861,989,928
c. Total	\$0	\$40,569,321,929	\$19,548,547,779	\$80,035,003,141	\$140,152,872,849

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)	\$12,450,361,064
b.	Transfers from Separate Accounts (Page 4, Line 10)	\$13,081,952,826
c.	Net transfers to or (From) Separate Accounts (a) – (b)	(\$631,591,762)
(2)	Reconciling Adjustments	\$40,341,093
	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	
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)	(\$591,250,669)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2020.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒

1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

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

Yes ☐ No ☒

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐

3.5

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

0001137774

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes ☐ No ☒

4.2

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

1 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?
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

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 ☒

6.6

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

Yes ☐ No ☐ N/A ☒

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☒ No ☐

8.4

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

1 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.
Global Portfolio Strategies, Inc.	Newark, NJ				YES.
Jennison Associates, LLC	New York, NY				YES.
Pruco Securities, LLC	Newark, NJ				YES.
Prudential Bank & Trust, F.S.B.	Hartford, CT		YES.		
Prudential International Investments Advisers, LLC	Newark, NJ				YES.
PGIM Investments, LLC	Newark, NJ				YES.
Prudential Investment Management Services, LLC	Newark, NJ				YES.
PGIM, Inc.	Newark, NJ				YES.
Prudential Customer Solutions LLC	Newark, NJ				YES.
PGIM Private Placement Investors, L.P.	Newark, NJ				YES.
PGIM Quantitative Solutions LLC	Newark, NJ				YES.
PGIM Wadhvani 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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 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 \$5,469,220,210; Letter stock or securities restricted as to sale-excluding FHLB Capital Stock \$51; FHLB Capital Stock \$80,504,900; On deposit with states \$5,232,953; Pledged as collateral-excluding collateral pledged to an FHLB \$654,289,570; Pledged as collateral to FHLB-including assets backing funding agreements \$1,186,485,525
12.

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

\$ 831,006,941
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 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ 2,434,928,677 | \$ 2,455,871,175 |
| 14.22 Preferred Stock | \$ 171,259 | \$ 171,259 |
| 14.23 Common Stock | \$ 7,091,827,099 | \$ 11,822,079,087 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 3,376,275,415 | \$ 3,707,424,465 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 12,903,202,450 | \$ 17,985,545,985 |
| 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?
If no, attach a description with this statement.

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

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

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

\$ 3,899,635,517
- 16.2

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

\$ 3,875,367,226
- 16.3

Total payable for securities lending reported on the liability page.

\$ 4,073,246,134

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZY1GB87	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 September 30th, 2021) with an aggregate statement value of approximately 1.08% 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]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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\$.....2,261,909,475

1.12 Residential Mortgages\$.....0

1.13 Commercial Mortgages\$.....19,033,033,743

1.14 Total Mortgages in Good Standing\$.....21,294,943,218

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\$.....4,020,000

1.32 Residential Mortgages\$.....0

1.33 Commercial Mortgages\$.....0

1.34 Total Mortgages with Interest Overdue more than Three Months\$.....4,020,000

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)\$.....21,298,963,218

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 97.583 %

2.2 A&H cost containment percent 0.005 %

2.3 A&H expense percent excluding cost containment expenses 29.590 %

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only		6	7	
				Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			5
							Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1.	Alabama	AL	L	37,604,817	42,500,211	14,643,090	11,845,466	106,593,583	535,170	
2.	Alaska	AK	L	4,723,134	1,361,465	2,236,281	16,118,738	24,439,618	173,445	
3.	Arizona	AZ	L	54,088,346	117,869,112	22,505,421	222,119,383	416,582,262	3,201,253	
4.	Arkansas	AR	L	18,310,607	16,272,432	8,130,842	26,667,848	69,381,729	1,464,438	
5.	California	CA	L	287,919,336	445,679,561	126,246,232	3,135,011,408	3,994,856,537	21,383,734	
6.	Colorado	CO	L	41,449,636	156,516,734	19,336,051	192,814,574	410,116,995	1,412,353	
7.	Connecticut	CT	L	36,707,659	30,376,069	18,477,899	58,459,351	144,020,978	3,429,992	
8.	Delaware	DE	L	18,940,302	17,343,233	4,532,538	8,515,592	49,331,665	2,806,614,151	
9.	District of Columbia	DC	L	13,790,281	4,844,835	6,264,769	6,801,569	31,701,453	52,826,225	
10.	Florida	FL	L	162,985,708	360,544,332	65,266,641	158,851,413	747,648,093	13,859,191	
11.	Georgia	GA	L	73,651,372	114,517,857	28,035,016	33,991,810	250,196,054	4,371,610	
12.	Hawaii	HI	L	9,390,522	7,486,020	5,373,477	65,662,640	87,912,659	1,687,318	
13.	Idaho	ID	L	11,967,947	41,976,185	4,555,714	87,432,979	145,932,827	367,073	
14.	Illinois	IL	L	109,024,548	72,722,981	56,987,067	302,800,951	541,535,547	14,119,850	
15.	Indiana	IN	L	69,248,529	89,706,791	22,358,962	19,822,238	201,136,520	1,958,218	
16.	Iowa	IA	L	23,786,130	26,571,187	11,060,713	12,027,010	73,445,040	2,208,891	
17.	Kansas	KS	L	18,336,694	17,749,435	7,953,635	19,340,713	63,380,477	1,987,397	
18.	Kentucky	KY	L	28,994,114	21,683,971	10,845,941	13,053,515	74,577,541	2,447,867	
19.	Louisiana	LA	L	58,067,296	13,746,114	15,095,324	81,214,764	168,123,498	1,521,950	
20.	Maine	ME	L	12,108,869	31,777,615	4,020,172	16,600,381	64,507,037	539,108	
21.	Maryland	MD	L	61,802,427	94,874,947	25,949,138	28,680,685	211,307,198	2,807,877	
22.	Massachusetts	MA	L	77,438,380	392,434,175	47,683,798	72,984,824	590,541,177	6,009,826	
23.	Michigan	MI	L	57,377,700	725,222,675	38,310,159	104,140,179	925,050,713	5,441,081	
24.	Minnesota	MN	L	105,005,705	35,333,729	24,078,099	50,930,171	215,347,704	3,593,352	
25.	Mississippi	MS	L	16,377,505	10,753,159	8,029,084	7,017,127	42,176,875	347,029	
26.	Missouri	MO	L	45,409,553	58,274,567	19,571,622	54,894,406	178,150,148	4,607,096	
27.	Montana	MT	L	6,108,395	5,643,454	5,082,937	75,251,527	92,086,313	193,708	
28.	Nebraska	NE	L	12,858,267	4,725,619	4,908,055	7,339,436	29,831,378	498,530	
29.	Nevada	NV	L	19,605,624	29,203,881	9,881,779	201,976,202	260,667,486	1,451,925	
30.	New Hampshire	NH	L	14,542,476	116,450,023	5,510,828	10,912,999	147,416,326	782,290	
31.	New Jersey	NJ	L	461,794,682	186,909,870	87,557,252	325,666,587	1,061,928,390	26,280,966	
32.	New Mexico	NM	L	19,312,241	24,218,734	5,381,564	93,900,901	142,813,439	657,313	
33.	New York	NY	L	249,941,753	131,999,600	111,991,306	320,987,488	814,920,149	45,723,266	
34.	North Carolina	NC	L	63,553,949	135,266,878	30,554,556	27,847,167	257,222,551	3,634,942	
35.	North Dakota	ND	L	5,179,636	357,938	2,685,825	12,519,184	20,742,582	173,480	
36.	Ohio	OH	L	92,307,837	126,773,690	53,053,395	135,666,734	407,801,656	4,746,482	
37.	Oklahoma	OK	L	22,872,808	50,048,659	11,490,391	29,833,301	114,245,159	1,824,314	
38.	Oregon	OR	L	19,641,419	63,163,857	10,117,090	427,149,391	520,071,756	3,034,317	
39.	Pennsylvania	PA	L	160,060,384	163,993,790	64,509,204	451,293,210	839,856,589	11,218,427	
40.	Rhode Island	RI	L	8,381,790	13,012,943	3,152,640	6,937,342	31,484,715	585,585	
41.	South Carolina	SC	L	39,818,750	68,038,363	21,036,240	26,320,881	155,214,234	2,900,419	
42.	South Dakota	SD	L	4,195,677	3,093,598	1,642,868	20,615,374	29,547,518	343,586	
43.	Tennessee	TN	L	65,528,594	57,490,605	25,078,249	42,449,576	190,547,023	2,792,626	
44.	Texas	TX	L	207,132,331	877,927,806	113,117,699	121,116,820	1,319,294,656	10,229,640	
45.	Utah	UT	L	13,839,175	22,408,793	6,982,893	103,702,387	146,933,248	421,801	
46.	Vermont	VT	L	5,026,287	16,889,835	1,219,927	11,598,890	34,734,938	173,634	
47.	Virginia	VA	L	67,525,361	182,631,357	30,487,649	227,088,738	507,733,105	4,739,922	
48.	Washington	WA	L	70,954,351	82,964,415	39,060,769	644,870,929	837,850,464	5,847,007	
49.	West Virginia	WV	L	13,455,636	8,610,382	6,082,526	12,538,206	40,686,751	483,695	
50.	Wisconsin	WI	L	52,350,825	33,274,643	17,427,405	20,098,928	123,151,800	2,625,021	
51.	Wyoming	WY	L	4,786,309	1,998,406	1,775,616	16,635,554	25,195,885	445,169	
52.	American Samoa	AS	N	0	0	0	0	0	0	
53.	Guam	GU	L	438,756	64,720	34,078	5,303,503	5,841,056	13	
54.	Puerto Rico	PR	L	3,615,333	2,928,864	1,047,573	(1,532)	7,590,238	173,521	
55.	U.S. Virgin Islands	VI	L	73,062	(4,648)	48,834	5,300,123	5,417,371	39	
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0	
57.	Canada	CAN	L	437,734	2,293,671	609,850	27,139,941	30,481,195	1,040,995	
58.	Aggregate Other Aliens	OT	XXX	16,983,875	669,098	10,387,056	12,027,268	40,067,296	1,040,996	
59.	Subtotal	XXX		3,176,830,435	5,361,188,233	1,299,463,741	8,231,886,788	18,069,369,196	3,092,979,127	
90.	Reporting entity contributions for employee benefits plans	XXX		32,216,591	0	13,173,577	11,388,509	56,778,677	33,873	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		705,225,821	0	0	0	705,225,821	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		53,690,009	0	24,601	0	53,714,610	0	
94.	Aggregate or other amounts not allocable by State	XXX		1,164,207,699	0	0	0	1,164,207,699	19,005,223	
95.	Totals (Direct Business)	XXX		5,132,170,556	5,361,188,233	1,312,661,918	8,243,275,297	20,049,296,004	3,112,018,223	
96.	Plus Reinsurance Assumed	XXX		6,538,461,114	3,651,563,776	26,748	0	10,190,051,638	0	
97.	Totals (All Business)	XXX		11,670,631,670	9,012,752,009	1,312,688,666	8,243,275,297	30,239,347,642	3,112,018,223	
98.	Less Reinsurance Ceded	XXX		4,822,382,734	176,021	42,274,020	0	4,864,832,775	0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		6,848,248,936	9,012,575,988	1,270,414,646	8,243,275,297	25,374,514,867	3,112,018,223	
DETAILS OF WRITE-INS										
58001.	ASM American Samoa	XXX		364	0	0	0	364	0	
58002.	MNP Northern Mariana Islands	XXX		45,927	0	0	0	45,927	0	
58003.	ALB Albania	XXX		1,056	0	0	0	1,056	0	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		16,936,528	669,098	10,387,056	12,027,268	40,019,950	1,040,996	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		16,983,875	669,098	10,387,056	12,027,268	40,067,296	1,040,996	
9401.	Servicemember's Group Life Insurance	XXX		981,881,486	0	0	0	981,881,486	19,005,223	
9402.	Paid up additions	XXX		182,269,414	0	0	0	182,269,414	0	
9403.	Interest allowed on premium and considerations paid in advance	XXX		56,799	0	0	0	56,799	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		1,164,207,699	0	0	0	1,164,207,699	19,005,223	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	55	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	2		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

<u>Names of Parent, Subsidiaries or Affiliates</u>	<u>NAIC Company Code</u>	<u>Federal ID Number</u>	<u>Domiciliary Location</u>
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 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 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
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
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 Asian Retail Limited			BMU
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 III LLC		20-4052755	DE
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	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
Columbus Drive Partners, L.P.			DE
DICKENS AVENUE HOLDINGS VI, LLC			DE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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
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 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
PPPF General Partner LLP		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 I (Scotland) Limited Partnership		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
Preco III (Scotland) 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 I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III 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 Real Estate Luxembourg S.A.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Wadhvani LLP		GBR
PPPF General Partner 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 I GP (Scots Feeder) 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
PRECO III GP LLP		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhvani Capital Limited		GBR
PGIM Wadhvani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Holdings 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 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, S. de R.L. de C.V.		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V.		MEX
PGIM Real Estate Carry & 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
Preco III (Scotland) 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 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 Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	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 Hamwa Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II GP S.à r.l.		LUX
PGIM AC Co-Invest GP Pte. Ltd.	202132208R	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.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 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

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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.à.r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		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	76-0716270	DE
Rock Marty GP S.à.r.l.		LUX
TMW Management, LLC	58-2446544	GA
TMW Real Estate Group, LLC	58-1469519	DE
TMW USPFI Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
TMW Realty Advisors, LLC	58-1469519	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 IV L.L.C.	45-2222533	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.	45-2228275	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 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
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 Annuities Life Assurance Corporation	06-1241288	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

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Vailsburg Fund LLC	61-1719773	DE
Prudential IBH Holdco, Inc.	22-3804354	DE
Prudential Bank & Trust, FSB	58-1861313	US
Prudential International Insurance Holdings, Ltd.	51-0389061	DE
Gibraltar Reinsurance Company Ltd.		BMU
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
Pramerica Systems Ireland Limited		IRL
Prudential Holdings of Japan, Inc.		JPN
The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN
CLIS Co., Ltd.		JPN
Coral Reef Unit Trust		CYM
Coral Reef, L.P.		CYM
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
Coral Reef Unit Trust		CYM
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
POLH 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 de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Dos SpA		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
Pruservicios Participacoes Ltda.		BRA
Wellness Services SRL		ARG
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE
GIBALTAR INDIA SOLUTIONS LLP		IND
Gibraltar International Insurance Services Company, Inc.	84-1995926	DE
Gibraltar International Service LLC		DE
GIBALTAR INDIA SOLUTIONS LLP		IND
Wellness Services Ecosystema 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 Ecosystema De Bem Estar Ltda.		BRA
Wellness Services SRL		ARG
Prudential International Investments, LLC	22-2615976	DE
Prudential International Investments Advisers, LLC	61-1462577	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 Kyoei Nenkin Home)		JPN
PG Business Service Co., Ltd		JPN
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
Global Portfolio Strategies, Inc.	06-1055669	CT
Prudential Workplace Solutions Group Services, LLC		DE
Quartzsite, LLC		DE
The Prudential Insurance Company of America	68241	NJ
Broad Street Global Advisors LLC	22-1211670	DE

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PART 1 - ORGANIZATIONAL CHART

Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	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 Belden LLC			DE
GA BV LLC		85-2192263	DE
GA Cal Crossings, LLC			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
GA W Paces LLC			DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, LP.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719173	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
Lotus Reinsurance Company Ltd.		98-1622096	BMU
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
Pramerica Holdings Ltd			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
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
Edison Place Senior Note LLC		26-2159422	DE
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
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

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PART 1 - ORGANIZATIONAL CHART

Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	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 Industrial Properties, LLC			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
Edison Place Senior Note LLC		26-2159422	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
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC			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
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.à.r.l.			LUX
Rock UK Real Estate Holdings S.à.r.l.			LUX
Rock Investment Advisors LLC		81-4212917	DE
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
Dale/P Minerals LP			TX
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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.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.	.N	
		.00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company ..	Ownership.....	100.000	Prudential Financial, Inc.	.N	
							Capital Agricultural Property Services, Inc.								
		.00000	22-2661428					DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership.....	50.000	Prudential Financial, Inc.	.N	
		.00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership.....	28.820	Prudential Financial, Inc.	.N	
		.00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership.....	50.000	Prudential Financial, Inc.	.N	
		.00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	71.180	Prudential Financial, Inc.	.N	
		.00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership.....	0.000	Prudential Financial, Inc.	.N	
		.00000					PAI Bay Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	30-1193213				PAI Waialua Gap Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	87-2081590				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
							Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	76-0847121				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC ..	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC ..	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	54-1890355				Prudential Affordable Mortgage Company, LLC ..	DE	NIA	Prudential Mortgage Capital Holdings, LLC ..	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC ..	Ownership.....	100.000	Prudential Financial, Inc.	.N	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Prudential Huntoon Paige Associates, LLC	.DE	NIA.....	Prudential Multifamily Mortgage, LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	11-3657742				PGIM Strategic Investments, Inc.	.DE	NIA.....	PGIM Holding Company LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	87-2104532				PAI Desert Falcon Farms Manager, LLC	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives Fund II, L.P.								
		.00000						.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives Fund, L.P.	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	15.000	Prudential Financial, Inc.	.N	
		.00000	51-0401161				PGIM Foreign Investments, Inc.	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Glenealy International Limited	.VGB	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PGA Asian Retail Limited	.BMU	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PGA European Limited	.BMU	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.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.	.N	
		.00000					PGIM Real Estate S. de R.L. de C.V.	.MEX	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	0.033	Prudential Financial, Inc.	.N	
		.00000	27-2809795				PLA Co-Investor LLC	.DE	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.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.	.N	
		.00000	51-0401156				PREI International, Inc.	.DE	NIA.....	PGIM Foreign Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	20-0895283				PGIM MetaProp Investor LP LLC	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	83-1893258				PGIM U.S. Agriculture Fund LP	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	1.000	Prudential Financial, Inc.	.N	
		.00000	20-4052755				PRECO ACCOUNT III LLC	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	.DE	NIA.....	PRECO ACCOUNT III LLC	Ownership.....	0.200	Prudential Financial, Inc.	.N	
		.00000					PRECO Account IV LLC	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	26-2806036				PRECO Account Partnership IV LP	.DE	NIA.....	PRECO Account IV LLC	Ownership.....	0.200	Prudential Financial, Inc.	.N	
		.00000	85-0767343				PRISA II Pooled Manager, LLC	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3760580				PGIM Warehouse, Inc.	.DE	NIA.....	PGIM Holding Company LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	22-2540245				PGIM, Inc.	.NJ	NIA.....	PGIM Holding Company LLC	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					AREF GP II Pte. Ltd.	.SGP	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					AREF GP Ltd.	.CYM	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Brazilian Capital Fund GP Limited	.CYM	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	26-3060201				Commerce Street Holdings, LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					Columbus Drive Partners, L.P.	.DE	NIA.....	Commerce Street Holdings, LLC	Ownership.....	30.250	Prudential Financial, Inc.	.N	
		.00000					DICKENS AVENUE HOLDINGS VI, LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P. ..	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC	Ownership.....	26.450	Prudential Financial, Inc.	.N	
		.00000					DICKENS AVENUE PARTNERS VI (US), L.P.	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC	Ownership.....	26.450	Prudential Financial, Inc.	.N	
		.00000					PGIM Capital Partners Management (Feeder) VI, LLC	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC	Ownership.....	0.370	Prudential Financial, Inc.	.N	
		.00000					PGIM Capital Partners Management Fund VI, L.P.	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC	Ownership.....	0.340	Prudential Financial, Inc.	.N	
		.00000					Everbright PGIM Fund Management Co., Ltd.	.CHN	NIA.....	PGIM, Inc.	Ownership.....	45.000	Prudential Financial, Inc.	.N	
		.00000					IVP Fund GP LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	52-2069785				Jennison Associates LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	45-4282123				Market Street Holdings IV, LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	61-1672492				Lake Street Partners IV, L.P.	.DE	NIA.....	Market Street Holdings IV, LLC	Ownership.....	32.650	Prudential Financial, Inc.	.N	
		.00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	.DE	NIA.....	Market Street Holdings IV, LLC	Ownership.....	8.930	Prudential Financial, Inc.	.N	
		.00000					Mulberry Street Holdings, LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	51-0536180				Stetson Street Partners, L.P.	.DE	NIA.....	Mulberry Street Holdings, LLC	Ownership.....	34.600	Prudential Financial, Inc.	.N	
		.00000					PGIM (Australia) Pty Ltd	.AUS	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM (Singapore) Pte. Ltd.	.SGP	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					AREF Cayman Co Ltd.	.CYM	NIA.....	PGIM (Singapore) Pte. Ltd.	Ownership.....	0.000	Prudential Financial, Inc.	.N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					PGIM (Shanghai) Company Ltd.	.CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	.CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	.LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	.N	
		.00000					PGIM Advisory (Shanghai) Co., Ltd.	.CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Broad Market High Yield Bond Partners, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					PGIM Financial Limited	.GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM (Scots) Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PPPF General Partner LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica (Scots) CP GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					ASPF III (Scots) L.P.	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	.N	
		.00000					BSC CP LP	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					German Retail Income CP LP	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	6.880	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					Preco III (Scotland) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	96.940	Prudential Financial, Inc.	.N	
		.00000					Rio CP LP	.GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP I GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP II GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP III GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP IV GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRAMERICA PRECAP VI GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRECO III GP LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Investments (Ireland) Limited	.JRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Management Partner Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					ASPF III (Scots) L.P.	.GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	.N	
		.00000					BSC CP LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	.LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	.N	
		.00000					Pramerica EVP CP LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	.N	
		.00000					Pramerica Pan European Real Estate (Scots) LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	.GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	.N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	.GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	.N	
		.00000					Rio CP LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	.N	
		.00000					PGIM Netherlands B.V.	.NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Private Capital (Ireland) Limited	.IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	.N	
		.00000					PGIM Private Capital Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Private Capital (Ireland) Limited	.IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate (UK) Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	.LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate CD S.a.r.l.	.LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Luxembourg S.A.	.LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	.LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	.N	
		.00000					PGIM Wadhvani LLP	.GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	.N	
		.00000					PPPF General Partner LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica (Scots) CP GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
							Pramerica Fixed Income Funds Management Limited	.IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP I GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP II GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP III GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica PRECAP IV GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRAMERICA PRECAP VI GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
							Pramerica Real Estate Capital I GP (Scots Feeder) LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Real Estate Capital IV GP Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
							Pramerica Real Estate Capital V (Netherlands) GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRECO III GP LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PRICOA Management Partner Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Sterling Private Placement Management LLP	.GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Sterling Private Placement Management LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Wadhvani Capital Limited	.GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Wadhvani LLP	.GBR	NIA	Wadhvani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives GP, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives II GP, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							PGIM Fixed Income Alternatives Fund II, L.P.								
		.00000						.DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Holdings Limited	.GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Korea Inc.	.KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3217050				PGIM Private Placement Investors L.P.	.DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	.N	
		.00000	22-3258762				PGIM Private Placement Investors, Inc.	.NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3217050				PGIM Private Placement Investors L.P.	.DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	.NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM DC Solutions LLC	.DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					QMA JP EM All Cap Equity Partners LLC	.DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
							The Keynes Dynamic Beta Strategy (US) Fund GP LLC								
		.00000					LLC	.DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate (Japan) Ltd.	.JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	.JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	.N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Prudential Mortgage Asset Holdings 2 Japan	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		.00000					Investment Business Limited Partnership	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest GP, LLC			PGIM Real Estate Carry & Co-Invest GP, LLC					
		.00000	82-2357113				PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA		Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V								
		.00000	20-4328897				PGIM Real Estate Carry & Co-Invest, L.P.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	N	
		.00000					Preco III (Scotland) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	3.060	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC								
		.00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		.00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		.00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		.00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		.00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.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.	N	
		.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.	N	
		.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.	N	
		.00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	N	
		.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.	N	
		.00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.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.	N	
		.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.	N	
		.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.	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					PLA Administradora Industrial SRL	.MEX	.NIA	PLA Asesoría Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	.N	
		.00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	.MEX	.NIA	PLA Asesoría Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	.N	
		.00000	20-0369929				PLA Mexico Industrial Manager I LLC	.DE	.NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	.N	
		.00000	20-2958294				PLA Mexico Industrial Manager II LLC	.DE	.NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	.N	
		.00000	26-0807837				PLA Residential Fund III Manager, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	.DE	.NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	.DE	.NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-3935670				PLA Retail Fund I Manager, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-5408319				PLA Retail Fund I Blue, LP	.DE	.NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	.N	
		.00000					PLA Retail Fund II Manager, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PLA Retail Fund II Aggregating Manager, LLC	.DE	.NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	.DE	.NIA	PLA Retail Fund II Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000	47-2096107				PLA Retail Fund II, LP	.DE	.NIA	PLA Retail Fund II, LP	Ownership	9.090	Prudential Financial, Inc.	.N	
		.00000					PLA Retail Fund II, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	.DE	.NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	.N	
		.00000	47-2096107				PLA Retail Fund II, LP	.DE	.NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	.N	
		.00000	38-3869145				PLA Services Manager Mexico, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PLA Asesoría Profesional II, S. de R.L. de C.V.	.MEX	.NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000					PLA Asesoría Profesional, S.de R.L. de C.V.	.MEX	.NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000	46-4151721				PREFG Hanwha Manager, LLC	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	76-0716270				PREI Acquisition I, Inc.	.DE	.NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					EuroCore GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					EVP II GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PEREF II Co-Invest 1 GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PEREF II GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM AC Co-Invest GP Pte. Ltd.	.SGP	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM AVP IV GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM DC Co-Invest GP Pte. Ltd.	.SGP	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM DC JV GP Pte. Ltd.	.SGP	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM LTIF Berlin GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM LTIF Berlin MLP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM M Campus GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Capital VII GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Debt GmbH	.DEU	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Management Luxembourg S.a.r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM REF Europe GP S.à r.l.	.LUX	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM REF EUROPE SCSp	.LUX	.NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	.N	
		.00000	87-0692760				PREI Acquisition II, Inc.	.DE	.NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Germany AG	.DEU	.NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Asia Property Fund III GP S.a.r.l.	.LUX	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					ASPF II - Feeder Fund GmbH	.DEU	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					ASPF II Management GmbH	.DEU	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					ASPF II - Verwaltungs - GmbH & Co. KG	.DEU	.NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					European Value Partners GP S.a.r.l.	.LUX	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM LTIF GP S.à r.l.	.LUX	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest GP S.à r.l.	.LUX	.NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	.N	

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		.00000					PGIM Real Estate France SAS	.FRA	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PGIM Real Estate Italy S.r.l.	.ITA	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PGIM Real Estate Luxembourg S.A.	.LUX	NIA	PGIM Real Estate Germany AG	Ownership.....	99.980	Prudential Financial, Inc.	..N	
		.00000					Pramerica (Luxembourg) CP GP S.a.r.l.	.LUX	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					TMW ASPF I Verwaltungs GmbH & Co. KG	.DEU	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					TMW ASPF Management GmbH	.DEU	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					United States Property Fund VI GP S.à r.l.	.LUX	NIA	PGIM Real Estate Germany AG	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PREI Acquisition LLC	.DE	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	76-0716270				Prudential/TMW Real Estate Group LLC	.DE	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					Rock Marty GP S.à r.l.	.LUX	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	58-2446544				TMW Management, LLC	.GA	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	58-1469519				TMW Real Estate Group, LLC	.DE	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	98-0225435				TMW USPF Verwaltungs GmbH	.DEU	NIA	TMW Real Estate Group, LLC	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	98-1066511				USPF V – Verwaltungs – GmbH & Co. KG	.DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership.....	0.000	Prudential Financial, Inc.	..N	
		.00000	58-1469519				TMW Realty Advisors, LLC	.GA	NIA	PREI Acquisition I, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PREI HYDG, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	46-1234240				PRISA Fund Manager LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PRISA II Fund Manager LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	26-0703167				PRISA III Fund PIM, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	26-0703262				PRISA III Fund GP, LLC	.DE	NIA	PRISA III Fund PIM, LLC	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PRREF Debt Fund Manager, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					PRREF II Fund Manager LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	33-1184402				Pru Alpha Partners I, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					Pru Fixed Income Emerging Markets Partners I, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	23-2189568				Prudential Trust Company	.PA	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	.DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership.....	43.900	Prudential Financial, Inc.	..N	
		.00000	47-3566520				Prudential Capital Energy Partners, L.P.	.DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership.....	0.200	Prudential Financial, Inc.	..N	
		.00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	.DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership.....	5.410	Prudential Financial, Inc.	..N	
		.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.	..N	
		.00000	45-2222533				Senior Housing Partners IV L.L.C.	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	47-1982804				Senior Housing Partners V, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	46-2533632				SHP IV Carried Interest, LP	.DE	NIA	PGIM, Inc.	Ownership.....	50.000	Prudential Financial, Inc.	..N	
		.00000	47-1993225				SHP V Carried Interest, L.P.	.DE	NIA	PGIM, Inc.	Ownership.....	50.000	Prudential Financial, Inc.	..N	
		.00000	47-1981127				Senior Housing Partnership Fund V, LLC	.DE	NIA	SHP V Carried Interest, L.P.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	22-3451934				SMP Holdings, Inc.	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	22-3195450				TRGOAG Company, Inc.	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	81-2692248				Wabash Avenue Holdings V, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000	98-1334164				PCP V Cayman AIV GP, L.P.	.CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership.....	29.570	Prudential Financial, Inc.	..N	
		.00000	81-2679691				Wabash Avenue Partners V, L.P.	.DE	NIA	Wabash Avenue Holdings V, LLC	Ownership.....	29.570	Prudential Financial, Inc.	..N	
		.00000	84-2857360				Waveland Avenue Holdings I, LLC	.DE	NIA	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	..N	

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		.00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	.DE	.NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	.DE	.NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Waveland Avenue Partners I (Ireland), L.P.	.DE	.NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Waveland Avenue Partners I (US), L.P.	.DE	.NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	13-4122960				PIFM Holdco, LLC	.DE	.NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3468527				PGIM Investments LLC	.NY	.NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Strategic Financing LLC	.DE	.NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	83-2672711				PGIM International Financing Inc.	.DE	.NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1460519				PGIM European Financing Limited	.BMU	.NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Investment Management Services LLC	.DE	.NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	37-1610226				Prudential Mutual Fund Services LLC	.NY	.NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3489487				Pruco Assignment Corporation	.BRB	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PRUCO, LLC	.NJ	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-1916652				Prudential Capital and Investment Services, LLC	.DE	.NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-2422630				Prudential Capital and Investment Services, LLC	.DE	.NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Broome Street Holdings, LLC	.DE	.NIA	Services, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	52-1410008				Braeloch Successor Corporation	.DE	.NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	72-1195798				Braeloch Holdings Inc.	.DE	.NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	72-0839016				Graham Resources, Inc.	.DE	.NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	72-0899620				Graham Royalty, Ltd.	.LA	.NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-2347336				Prudential Equity Group, LLC	.DE	.NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Securities Secured Financing Corporation	.DE	.NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	13-3526694				Pruservicos Participacoes Ltda.	.BRA	.IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					Prudential do Brasil Seguros de Vida S.A.	.BRA	.IA	Pruservicos Participacoes Ltda.	Ownership	99.889	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000	13-3921265				Prudential Annuities Holding Company, Inc.	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Annuities, Inc.	.DE	.NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1198540				AST Investment Services, Inc.	.CT	.NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1332633				Prudential Annuities Distributors, Inc.	.DE	.NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1212909				Prudential Annuities Information Services & Technology Corporation	.DE	.NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1181537				Prudential Annuities Life Assurance Corporation	.AZ	.IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
.0304	The Prudential Group	.86630	06-1241288				Ironbound Fund LLC	.DE	.NIA	Prudential Annuities Life Assurance Corporation	Ownership	2.210	Prudential Financial, Inc.	.N	
		.00000	80-0588812				PGIM Fixed Income Alternatives Fund, L.P.	.DE	.NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	.N	
		.00000					Passaic Fund LLC	.DE	.NIA	Prudential Annuities Life Assurance Corporation	Ownership	82.480	Prudential Financial, Inc.	.N	
		.00000	82-5270007				PGIM Fixed Income Alternatives Fund, L.P.	.DE	.NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	.N	
		.00000	83-1893258				PGIM U.S. Agriculture Fund LP	.DE	.NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	.N	
		.00000					Vailsburg Fund LLC	.DE	.NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.800	Prudential Financial, Inc.	.N	
		.00000	61-1719773				Prudential IBH Holdco, Inc.	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3804354				Prudential Bank & Trust, FSB	.US	.NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	58-1861313				Prudential International Insurance Holdings, Ltd.	.DE	.IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	51-0389061				Gibraltar Reinsurance Company Ltd.	.BMU	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Pramerica Business Consulting (Shanghai) Company Limited	.CHN	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Financial Asia Headquarters Pte. Ltd.	.SGP	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PRAMERICA LIFE INSURANCE COMPANY LIMITED	.IND	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Systems Ireland Limited	.IRL	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Holdings of Japan, Inc.	.JPN	.IA	Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	.JPN	.IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					CLIS Co., Ltd.	.JPN	.NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	.N	
		.00000					Coral Reef Unit Trust	.CYM	.NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	77.690	Prudential Financial, Inc.	.N	
		.00000					Coral Reef, L.P.	.CYM	.NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1557564				Gold, L.P.	.CYM	.NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000	98-1557887				Gold II, L.P.	.CYM	.NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000	98-1438145				Green Tree, L.P.	.CYM	.NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	.JPN	.IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PG Friendly Partners Co., Ltd.	.JPN	.NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-0433392				The Prudential Life Insurance Company, Ltd.	.JPN	.IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Coral Reef Unit Trust	.CYM	.NIA	The Prudential Life Insurance Company, Ltd.	Ownership	22.310	Prudential Financial, Inc.	.N	
		.00000	98-1437611				Pine Tree, L.P.	.CYM	.NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1558206				Platinum, L.P.	.CYM	.NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000	98-1558175				Platinum II, L.P.	.CYM	.NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000					Prudential General Services of Japan Y.K.	.JPN	.NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					Prudential Trust Co., Ltd.	.JPN	.NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3773705				Prudential International Investments Company, LLC	.DE	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1269397				New Savanna	.CYM	.NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PIIC Limited	.CYM	.NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	.N	
		.00000					PLAI Limited	.CYM	.NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PIIC Limited	.CYM	.NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	.N	
		.00000	83-3561487				PFI EM-Tech Fund I, LLC	.DE	.NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	.N	
		.00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	.IND	.NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	.IND	.NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Japan Co., Ltd.	.JPN	.NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Securities Investment Trust Enterprise	.TWN	.NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	.N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	01-0722005				PGLH of Delaware, Inc.	.DE	.NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	.IND	.NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	.IND	.NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Financial Asia Limited	.VGB	.NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM (Hong Kong) Ltd.	.HKG	.NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Chile II SpA	.CHL	.NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Chile SpA	.CHL	.NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Administradora de Inversiones Previsionales SpA	.CHL	.NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Chile SpA	.CHL	.NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	.N	
		.00000					Administradora de Fondos de Pensiones Habitat, S.A.	.CHL	.NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Dos SpA	.CHL	.NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	.N	
		.00000					Administradora de Fondos de Pensiones Habitat, S.A.	.CHL	.NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Chile SpA	.CHL	.NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	.N	
		.00000					Prudential Seguros Mexico, S.A. de C.V.	.MEX	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Seguros, S.A.	.ARG	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	.N	
		.00000					Prudential Servicios, S. de R.L. de C.V.	.MEX	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pruservicios Participacoes Ltda.	.BRA	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Wellness Services SRL	.ARG	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	.N	
		.00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	.DE	.IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					GIBRALTAR INDIA SOLUTIONS LLP	.IND	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					Gibraltar International Service LLC	.DE	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					GIBRALTAR INDIA SOLUTIONS LLP	.IND	.NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	.N	
		.00000					Wellness Services Ecosistema De Bem Estar Ltda.	.BRA	.NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	.N	
		.00000					PIISC Holdings (UK) Limited	.GBR	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					Prudential Seguros, S.A.	.ARG	.IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	.N	
		.00000					Prudential Systems Japan, Limited	.JPN	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Rockstone Co., Ltd.	.JPN	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Wellness Services Ecosistema De Bem Estar Ltda.	.BRA	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	.N	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Wellness Services SRL	.ARG	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	.N	
		.00000	22-2615976				Prudential International Investments, LLC	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	61-1462577				Prudential International Investments Advisers, LLC	.DE	.NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Servicios, S. de R.L. de C.V.	.MEX	.IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000	22-3795856				Prudential Japan Holdings, LLC	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGI Co., Ltd	.JPN	.NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					CLIS Co., Ltd.	.JPN	.NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	.N	
		.00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyoei Nenkin Home)	.JPN	.NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PG Business Service Co., Ltd	.JPN	.NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PG Collection Service Co., Ltd.	.JPN	.NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential General Services of Japan Y.K.	.JPN	.NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	.N	
							Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	.JPN	.NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	.JPN	.NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Newark Realty, LLC	.NJ	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Retirement Financial Services Holding LLC	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1055669				Global Portfolio Strategies, Inc.	.CT	.NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Workplace Solutions Group Services, LLC	.DE	.NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Quartzsite, LLC	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
.0304	The Prudential Group	.68241	22-1211670				The Prudential Insurance Company of America	.NJ	.RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Broad Street Global Advisors LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	65-1188865				Colico II, Inc.	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.Y	
		.00000	26-0004065				COLICO, INC.	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.Y	
		.00000					Coral Reef GP	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Coral Reef, L.P.	.CYM	.DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					Cottage Street Investments LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Cottage Street Orbit Acquisition, LLC	.DE	.DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Don Cesar Investor LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.14296	41-2214052				Dryden Arizona Reinsurance Term Company	.AZ	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3626219				Dryden Finance II, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-2159422				Edison Place Senior Note LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	.N	
		.00000					GA 1600 Commons LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	82-5255153				GA 333 Hennepin Investor LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	.DE	.DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	.N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	82-5049621				GA Bay Area GP LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	82-5218431				GA Bay Area Investor LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GA Belden LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	85-2192263				GA BV LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	96.990	Prudential Financial, Inc.	...N...	
		.00000					GA Cal Crossings, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GA CLARENDON LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	81-3122403				GA Collins LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					MC GA COLLINS HOLDINGS LLC	.DE	.DS	GA Collins LLC	Ownership.....	90.000	Prudential Financial, Inc.	...N...	
		.00000	81-3680884				MC GA COLLINS REALTY LLC	.DE	.DS	MC GA COLLINS HOLDINGS LLC	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.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.	...N...	
		.00000	81-1497433				GA East 86 Street LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GA JHCII LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GA Manor at Harbour Island, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	81-1191446				Manor at Harbour Island, LLC	.DE	.DS	GA Manor at Harbour Island, LLC	Ownership.....	90.000	Prudential Financial, Inc.	...N...	
		.00000	82-5093453				GA MENLO PARK INVESTOR LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	81-1517096				GA Metro LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	82-5245041				GA TRITON INVESTOR LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GA W Paces LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					GIBALTAR BSN HOLDINGS SDN BHD	.MYS	.DS	The Prudential Insurance Company of America	Ownership.....	70.000	Prudential Financial, Inc.	...N...	
		.00000					Gibraltar BSN Life Berhad	.MYS	.DS	GIBALTAR BSN HOLDINGS SDN BHD	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					NorthBound Emerging Manager Fund II-A, LP	.NY	.DS	The Prudential Insurance Company of America	Ownership.....	49.500	Prudential Financial, Inc.	...N...	
		.16089	81-4923311				Gibraltar Universal Life Reinsurance Company	.AZ	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Gibraltar Universal Life Reinsurance Company	Ownership.....	3.480	Prudential Financial, Inc.	...N...	
		.00000	61-1719773				Vailsburg Fund LLC	.DE	.DS	Gibraltar Universal Life Reinsurance Company	Ownership.....	8.880	Prudential Financial, Inc.	...N...	
		.00000	98-1558450				Gold GP Limited	.CYM	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000	98-1557887				Gold II, L.P.	.CYM	.DS	Gold GP Limited	Ownership.....	0.100	Prudential Financial, Inc.	...N...	
		.00000	98-1557564				Gold, L.P.	.CYM	.DS	Gold GP Limited	Ownership.....	0.100	Prudential Financial, Inc.	...N...	
		.00000	98-1436961				Green Tree GP	.CYM	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	
		.00000					Halsey Street Investments LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership.....	100.000	Prudential Financial, Inc.	...N...	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.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.	.N	
		.00000					Inter-Atlantic G Fund, L.P.	.DE	.DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	.N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	84.130	Prudential Financial, Inc.	.N	
		.00000	81-0746888				LINEUP LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	.N	
		.00000					TENSATOR HOLDINGS LTD	.GBR	.DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1622096				Lotus Reinsurance Company Ltd.	.BMU	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	46-4516531				Orchard Street Acres Inc.	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.Y	
		.00000	82-5270007				Passaic Fund LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	13.770	Prudential Financial, Inc.	.N	
		.00000	83-3561487				PFI EM-Tech Fund I, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	.N	
		.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.	.N	
		.00000					PGIM European Services Limited	.GBR	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Loan Originator Manager Limited	.GBR	.DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	.Y	
		.00000					PGIM REF Europe Member, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM REF EUROPE SCSp	.LUX	.DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	.N	
		.00000					PGIM Securities Investment Trust Enterprise	.TWN	.DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	.N	
		.00000	98-1437233				Pine Tree GP	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1558717				Platinum GP Limited	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	98-1558175				Platinum II, L.P.	.CYM	.DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	.N	
		.00000	98-1558206				Platinum, L.P.	.CYM	.DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	.N	
		.00000	81-1517254				PR GA SCP Apartments, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	47-3512192				SCP Apartments, LLC	.DE	.DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica (Hong Kong) Holdings Limited	.HKG	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Fosun Life Insurance Co., Ltd.	.CHN	.DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica Holdings Ltd	.GBR	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	.DE	.DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	.N	
		.00000	26-2806036				PRECO Account Partnership IV LP	.DE	.DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	.N	
		.00000					Pru 101 Wood LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PRU 3XSquare, LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
.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.	.N	
		.00000	26-2159422				Edison Place Senior Note LLC	.DE	.DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	.N	

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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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0304	The Prudential Group	.00000	85-2192263				GA BV LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	3.010	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	1.640	Prudential Financial, Inc.	N	
		.00000	81-0746888				LINEUP LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	21.350	Prudential Financial, Inc.	N	
		.00000	82-5270007				Passaic Fund LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	3.750	Prudential Financial, Inc.	N	
		.97195	22-2426091				Pruco Life Insurance Company of New Jersey	.NJ	.DS	Pruco Life Insurance Company	Ownership.....	100.000	Prudential Financial, Inc.	N	
							Pruco Life Insurance Company of New Jersey			Pruco Life Insurance Company of New Jersey					
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS		Ownership.....	1.870	Prudential Financial, Inc.	N	
		.00000	33-1106788				Prudential Global Funding LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	1.000	Prudential Financial, Inc.	N	
		.00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	1.000	Prudential Financial, Inc.	N	
		.00000					PT PFI Mega Life Insurance	.IDN	.DS	Pruco Life Insurance Company	Ownership.....	49.000	Prudential Financial, Inc.	N	
		.00000	61-1719773				Vailsburg Fund LLC	.DE	.DS	Pruco Life Insurance Company	Ownership.....	8.720	Prudential Financial, Inc.	N	
										The Prudential Insurance Company of					
		.00000					Pruco Securities, LLC	.NJ	.DS	America	Ownership.....	100.000	Prudential Financial, Inc.	N	
							Prudential Agricultural Property Holding Company, LLC	.DE	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
							Prudential Arizona Reinsurance Captive Company	.AZ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.14299	33-1095301				Company			America	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Prudential Arizona Reinsurance Captive Company	Ownership.....	0.340	Prudential Financial, Inc.	N	
		.14300	27-1629186				Prudential Arizona Reinsurance Term Company	.AZ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	America	Ownership.....	0.770	Prudential Financial, Inc.	N	
		.14298	45-2941561				Prudential Arizona Reinsurance Universal Company	.AZ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	America	Ownership.....	2.560	Prudential Financial, Inc.	N	
		.00000	22-3451932				SVIIT Holdings, Inc.	.DE	.DS	Prudential Arizona Reinsurance Universal Company	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Commercial Property Holding Company, LLC	.DE	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	22-2231168				Prudential Funding, LLC	.NJ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	33-1106788				Prudential Global Funding LLC	.DE	.DS	America	Ownership.....	99.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Mortgage Loans LLC	.DE	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Private Debt LLC	.DE	.DS	America	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Private Equity LLC	.DE	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	.DE	.DS	America	Ownership.....	99.000	Prudential Financial, Inc.	N	
		.00000					Prudential Industrial Properties, LLC	.DE	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	36-4576911				Prudential Insurance Agency, LLC	.NJ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Insurance Agency (China) Company Ltd.	.CHN	.DS	America	Ownership.....	100.000	Prudential Financial, Inc.	N	
							Prudential Legacy Insurance Company of New Jersey	.NJ	.DS	Prudential Insurance Agency, LLC	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.13809	27-2457213				Chadwick Boulevard Investment Holdings Co., LLC	.NJ	.DS	The Prudential Insurance Company of	Ownership.....	100.000	Prudential Financial, Inc.	N	
		.00000	36-4774952					.DE	.DS	Prudential Legacy Insurance Company of New Jersey	Ownership.....	100.000	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.	.N	
		.00000					CB German Retail LLC	.DE	.DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-2159422				Edison Place Senior Note LLC	.DE	.DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	.N	
		.00000					PGIM Loan Originator Manager Limited	.GBR	.DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	.N	
		.00000					Strand Investments Limited	.CYM	.DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	.DE	.DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	.N	
		.00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	.DE	.DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	.DE	.DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	.DE	.DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000	22-2429253				Prudential Realty Securities, Inc.	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.Y	
		.00000					Prudential 900 Aviation Boulevard, LLC	.DE	.DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Retirement Holdings, LLC	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	95-4846137				MC Insurance Agency Services, LLC	.CA	.DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	.DE	.DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000	20-2004636				TBG Insurance Services Corporation	.DE	.DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	.DE	.DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	.N	
.0304	The Prudential Group	.93629	06-1050034				Prudential Retirement Insurance and Annuity Company	.CT	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-2159422				Edison Place Senior Note LLC	.DE	.DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	.N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.920	Prudential Financial, Inc.	.N	
		.00000	81-0746888				LINEUP LLC	.DE	.DS	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	.N	
		.00000					PRIAC Property Acquisitions, LLC	.DE	.DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Seguros, S.A.	.ARG	.DS	America The Prudential Insurance Company of	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000	22-3813545				Prudential Structured Settlement Company	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Tax Services, LLC	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.15456	46-4641980				Prudential Term Reinsurance Company	.AZ	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	.N	
		.15344	90-1009745				Prudential Universal Reinsurance Company	.AZ	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	80-0588812				Ironbound Fund LLC	.DE	.DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	.N	
		.00000	85-1149433				PruVen Capital Partners Fund I, L.P.	.DE	.DS	America The Prudential Insurance Company of	Ownership	99.000	Prudential Financial, Inc.	.N	
		.00000	52-1618675				Residential Services Corporation of America LLC	.DE	.DS	America The Prudential Insurance Company of	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-2221081				The Prudential Home Mortgage Company, Inc.	.NJ	.DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
		.00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock UK Real Estate Holdings S.àr.l.	LUX	DS	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-4212917				Rock Investment Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		.00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
.0304	The Prudential Group	.11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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.

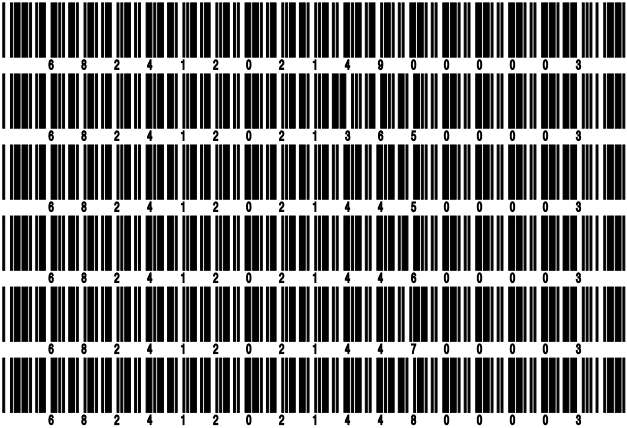
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	N/A

Explanation:

1.
2.
3.
4.
5.
6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
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]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid pension expense	2,515,661,482	2,515,661,482	0	0
2505. Receivable for sales on investments over 15 days	1,567,546	1,567,546	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,517,229,028	2,517,229,028	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities	295,252,346	284,205,618
2505. Interest on policy or contract funds and group and other conversions	6,035,538	4,919,861
2506. Provision for contingencies	5,330,132	3,273,856
2507. Interest payable on surplus notes	0	14,525,000
2597. Summary of remaining write-ins for Line 25 from overflow page	306,618,016	306,924,335

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	104,102,668	111,535,513	148,463,844
2797. Summary of remaining write-ins for Line 27 from overflow page	104,102,668	111,535,513	148,463,844

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. Prior period correction for federal income taxes	(6,894,951)	0	0
5305. Correction of prior year MODCO reserve adjustments on reinsurance ceded	(15,656,447)	0	0
5306. Correction of prior year reserves for Group Annuity Insurance Contracts	(33,931,838)	(76,770,554)	(76,770,554)
5307. Change in separate account CARVM reserve on account of change in valuation basis	0	11,182,557	11,149,933
5397. Summary of remaining write-ins for Line 53 from overflow page	(56,483,236)	(65,587,997)	(65,620,621)

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.	Active Status						
58004. AND Andorra	XXX	20,000	0	0	0	20,000	0
58005. ANT Netherlands Antilles	XXX	10,941	0	0	0	10,941	0
58006. ARE United Arab Emirates	XXX	348,906	0	0	0	348,906	0
58007. ARG Argentina	XXX	21,998	0	0	0	21,998	0
58008. ATG Antigua and Barbuda	XXX	1,809	0	0	0	1,809	0
58009. ABW Aruba	XXX	87	0	0	0	87	0
58010. AUS Australia	XXX	29,565	0	95	0	29,661	0
58011. AUT Austria	XXX	3,381	0	0	0	3,381	0
58012. BEL Belgium	XXX	1,812,205	0	0	0	1,812,205	0
58013. BHS Bahamas	XXX	4,718	0	0	0	4,718	0
58014. BLZ Belize	XXX	311	0	0	0	311	0
58015. BMU Bermuda	XXX	6,304	0	0	0	6,304	0
58016. BRA Brazil	XXX	8,480	0	0	0	8,480	0
58017. BRB Barbados	XXX	2,666	0	0	0	2,666	0
58018. CAF Central African Republic	XXX	2,088	0	0	0	2,088	0
58019. CHE Switzerland	XXX	128,814	0	0	0	128,814	0
58020. CHL Chile	XXX	981	0	0	0	981	0
58021. CHN China	XXX	12,493	0	0	0	12,493	0
58022. COL Colombia	XXX	3,956	0	0	0	3,956	0
58023. CRI Costa Rica	XXX	(18,388)	0	0	0	(18,388)	0
58024. CYM Cayman Islands	XXX	182,897	0	0	0	182,897	0
58025. CYP Cyprus	XXX	856	0	0	0	856	0
58026. CZE Czech Republic	XXX	1,272	0	0	0	1,272	0
58027. DEU Germany	XXX	109,234	0	0	0	109,234	0
58028. DMA Dominica	XXX	623	0	0	0	623	0
58029. DNK Denmark	XXX	6,972	0	0	0	6,972	0
58030. DOM Dominican Republic	XXX	403	0	0	0	403	0
58031. EGY Egypt	XXX	9,708	0	0	0	9,708	0
58032. ESP Spain	XXX	163,672	0	0	0	163,672	0
58033. FIN Finland	XXX	2,741	0	0	0	2,741	0
58034. FRA France	XXX	125,586	0	0	0	125,586	0
58035. GBR United Kingdom	XXX	221,554	0	0	(35)	221,519	0
58036. GHA Ghana	XXX	1,994	0	0	0	1,994	0
58037. GRC Greece	XXX	346	0	0	0	346	0
58038. HKG Hong Kong, Special Administrative Region of China	XXX	113,191	0	0	0	113,191	0
58039. HND Honduras	XXX	3,195	0	0	0	3,195	0
58040. HTI Haiti	XXX	328	0	0	0	328	0
58041. HUN Hungary	XXX	4,455	0	0	0	4,455	0
58042. IDN Indonesia	XXX	4,551	0	0	0	4,551	0
58043. IND India	XXX	30,037	0	0	0	30,037	0
58044. IRL Ireland	XXX	22,944	0	819	0	23,763	0
58045. ISR Israel	XXX	208,258	0	0	0	208,258	0
58046. ITA Italy	XXX	49,711	0	0	0	49,711	0
58047. JAM Jamaica	XXX	7,105	0	0	0	7,105	0
58048. JPN Japan	XXX	45,517	0	0	0	45,517	0
58049. KEN Kenya	XXX	119	0	0	0	119	0
58050. KHM Cambodia	XXX	447	0	0	0	447	0
58051. KOR Korea, Republic of	XXX	8,306	0	0	0	8,306	0
58052. KWT Kuwait	XXX	3,981	0	0	0	3,981	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
58053. LUX Luxembourg	XXX	64,193	.0	.0	0	64,193	.0
58054. LVA Latvia	XXX	6,780	.0	.0	0	6,780	.0
58055. MCO Monaco	XXX	9,279	.0	.0	0	9,279	.0
58056. MEX Mexico	XXX	112,394	.0	.0	0	112,394	.0
58057. MLT Malta	XXX	5,068	.0	.0	0	5,068	.0
58058. MYS Malaysia	XXX	767	.0	.0	0	767	.0
58059. NIC Nicaragua	XXX	80	.0	.0	0	80	.0
58060. NLD Netherlands	XXX	18,424	.0	.0	0	18,424	.0
58061. NOR Norway	XXX	2,767	.0	.0	0	2,767	.0
58062. NZL New Zealand	XXX	46,696	.0	.0	0	46,696	.0
58063. PAN Panama	XXX	359	(3,389)	.0	12,027,303	12,024,273	1,040,996
58064. PHL Phillipines	XXX	40,643	.0	.0	0	40,643	.0
58065. POL Poland	XXX	449	.0	.0	0	449	.0
58066. PRT Portugal	XXX	33,445	.0	.0	0	33,445	.0
58067. ROM Romania	XXX	98	.0	.0	0	98	.0
58068. SGP Singapore	XXX	34,940	.0	.0	0	34,940	.0
58069. SWE Sweden	XXX	3,951	.0	.0	0	3,951	.0
58070. THA Thailand	XXX	5,719	.0	.0	0	5,719	.0
58071. TTO Trinidad and Tobago	XXX	7,949	.0	.0	0	7,949	.0
58072. TUR Turkey	XXX	214	.0	.0	0	214	.0
58073. TWN Taiwan, Republic of China	XXX	119,569	.0	.0	0	119,569	.0
58074. URY Uruguay	XXX	148	.0	.0	0	148	.0
58075. VEN Venezuela	XXX	2,004	.0	.0	0	2,004	.0
58076. VGB British Virgin Islands	XXX	79,879	574,247	.0	0	654,127	.0
58077. VUT Vanuatu	XXX	515	.0	.0	0	515	.0
58078. ZAF South Africa	XXX	2,593	.0	.0	0	2,593	.0
58079. ZZZ Other Alien	XXX	12,606,288	98,240	10,386,142	0	23,090,669	.0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	16,936,528	669,098	10,387,056	12,027,268	40,019,950	1,040,996

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	470,022,022	532,212,048
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	35,811,650	67,845,945
3. Current year change in encumbrances	144,717	133,036,700
4. Total gain (loss) on disposals	(13,196,065)	17,180,458
5. Deduct amounts received on disposals	0	237,879,354
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	40,232,066	42,373,775
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	452,550,258	470,022,022
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	452,550,258	470,022,022

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	21,500,586,028	21,428,805,334
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,526,517,665	2,219,098,964
2.2 Additional investment made after acquisition	1,106,805,267	286,438,562
3. Capitalized deferred interest and other	7,005,557	11,295,843
4. Accrual of discount	952,283	1,367,967
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	101,982,371	(8,278,142)
7. Deduct amounts received on disposals	3,844,485,168	2,576,516,773
8. Deduct amortization of premium and mortgage interest points and commitment fees	4,401,415	4,421,008
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(95,999,370)	142,795,282
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)	21,298,963,218	21,500,586,028
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	21,298,963,218	21,500,586,028
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	21,298,963,218	21,500,586,028

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,539,932,181	6,568,858,994
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	160,120,662	533,454,240
2.2 Additional investment made after acquisition	872,722,876	640,589,715
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	379,993	446,510
5. Unrealized valuation increase (decrease)	975,418,327	233,881,321
6. Total gain (loss) on disposals	79,477,359	(2,851,852)
7. Deduct amounts received on disposals	847,503,554	484,557,491
8. Deduct amortization of premium and depreciation	231,690	488,491
9. Total foreign exchange change in book/adjusted carrying value	(34,678,155)	50,599,233
10. Deduct current year's other than temporary impairment recognized	39,318,738	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,706,319,261	7,539,932,181
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	8,706,319,261	7,539,932,181

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	104,785,051,371	97,725,031,206
2. Cost of bonds and stocks acquired	25,212,616,637	22,649,668,198
3. Accrual of discount	164,630,150	217,631,276
4. Unrealized valuation increase (decrease)	892,540,931	(1,268,747,902)
5. Total gain (loss) on disposals	188,900,707	195,886,033
6. Deduct consideration for bonds and stocks disposed of	21,084,462,105	15,200,332,466
7. Deduct amortization of premium	132,236,520	161,535,198
8. Total foreign exchange change in book/adjusted carrying value	(438,898,775)	675,542,955
9. Deduct current year's other than temporary impairment recognized	47,866,411	125,460,604
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	65,552,535	77,367,872
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	109,605,828,520	104,785,051,371
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	109,605,828,520	104,785,051,371

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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)	59,341,326,647	13,480,116,601	12,782,035,249	167,679,590	58,637,365,843	59,341,326,647	60,207,087,589	62,136,493,264
2. NAIC 2 (a)	32,385,796,679	9,931,354,414	7,633,501,125	(659,076,522)	32,034,151,924	32,385,796,679	34,024,573,446	31,731,546,980
3. NAIC 3 (a)	3,698,908,254	443,628,737	354,829,283	164,962,927	3,549,651,426	3,698,908,254	3,952,670,636	3,789,367,697
4. NAIC 4 (a)	1,875,978,043	307,762,492	207,563,225	15,015,709	1,902,355,286	1,875,978,043	1,991,193,019	2,001,884,867
5. NAIC 5 (a)	566,796,688	51,505,997	57,717,717	10,230,934	626,235,751	566,796,688	570,815,901	527,044,652
6. NAIC 6 (a)	89,734,065	24,305,830	521,939	(750,739)	44,469,648	89,734,065	112,767,217	31,817,362
7. Total Bonds	97,958,540,375	24,238,674,070	21,036,168,538	(301,938,101)	96,794,229,877	97,958,540,375	100,859,107,807	100,218,154,822
PREFERRED STOCK								
8. NAIC 1	20,721,975	2,905,631	0	(26,254)	20,721,975	20,721,975	23,601,352	4,521,975
9. NAIC 2	6,271,259	0	1,784,316	1	6,271,259	6,271,259	4,486,944	22,471,259
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	60,898,207	9,585,024	10,961	17,353,149	69,775,971	60,898,207	87,825,419	20,262,800
13. NAIC 6	20,266,207	6,117,605	0	1,284,539	13,264,067	20,266,207	27,668,351	3,537,740
14. Total Preferred Stock	108,157,649	18,608,260	1,795,277	18,611,435	110,033,273	108,157,649	143,582,067	50,793,775
15. Total Bonds and Preferred Stock	98,066,698,024	24,257,282,330	21,037,963,815	(283,326,666)	96,904,263,150	98,066,698,024	101,002,689,873	100,268,948,597

(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 \$ 2,466,117,548 ; NAIC 2 \$ 1,019,191,194 ; NAIC 3 \$ 0 NAIC 4 \$ 30,331,336 ; NAIC 5 \$ 6,558,581 ; NAIC 6 \$ 4,997,670

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	1,234,947,524	xxx	1,235,200,374	5,071,049	938,536

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,905,587,024	865,156,580
2. Cost of short-term investments acquired	1,428,259,240	6,612,805,485
3. Accrual of discount	1,781,730	10,743,089
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(1,370,862)	1,511,035
6. Deduct consideration received on disposals	2,095,580,203	5,583,135,318
7. Deduct amortization of premium	956,778	1,057,813
8. Total foreign exchange change in book/adjusted carrying value	(877,449)	(66,350)
9. Deduct current year's other than temporary impairment recognized	1,895,177	369,683
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,234,947,526	1,905,587,024
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,234,947,526	1,905,587,024

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)	1,712,101,624
2.	Cost Paid/(Consideration Received) on additions	297,930,664
3.	Unrealized Valuation increase/(decrease)	(432,976,070)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(56,229,036)
6.	Considerations received/(paid) on terminations	99,152,970
7.	Amortization	(42,023,018)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	558,175,087
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,937,826,281
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,937,826,281

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	27,199,900
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(22,670,000)
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
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	(364,273,669)
3.14	Section 1, Column 18, prior year	(43,717,115)
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
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	(364,273,669)
3.24	Section 1, Column 19, prior year plus	(43,717,115)
3.25	SSAP No. 108 adjustments	0
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	(129,554,532)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	0
4.22	Amount recognized	(129,554,532)
4.23	SSAP No. 108 adjustments	0
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)	4,529,900
7.	Deduct total nonadmitted amounts	0
8.	Statement value at end of current period (Line 6 minus Line 7)	4,529,900

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16
Number	Description	Description						Description	Carrying Value	Fair Value	CUSIP	Description	Description		Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	26,251	808,112	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(689,282)	4,107	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	715,533	804,005
12574#FK8	Corporate Bond First to Default	1.C	0	6,927,364	8,441,255			Credit Default Swap - 110633CM	0	42,904	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	6,927,364	8,398,35
12574#FK8	Corporate Bond First to Default	1.C	0	1,463,559	1,641,874			Credit Default Swap - 110633CM	0	8,345	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1.OFE	1,463,559	1,633,529
12574#FK8	Corporate Bond First to Default	1.C	0	4,108,553	4,733,177			Credit Default Swap - 110633CM	0	24,057	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	4,108,553	4,709,120
12574#FK8	Corporate Bond First to Default	1.C	0	781,950	919,991			Credit Default Swap - 110633CM	0	4,676	210518-CX-2	Consumers Energy CORPORATE	1.EFE	781,950	915,315
12574#FK8	Corporate Bond First to Default	1.C	0	1,011,011	1,175,288			Credit Default Swap - 110633CM	0	5,974	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,011,011	1,169,314
12574#FK8	Corporate Bond First to Default	1.C	0	3,183,796	3,882,568			Credit Default Swap - 110633CM	0	19,734	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.OFE	3,183,796	3,862,835
12574#FK8	Corporate Bond First to Default	1.C	0	991,496	1,340,415			Credit Default Swap - 110633CM	0	6,813	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.OFE	991,496	1,333,602
12574#FK8	Corporate Bond First to Default	1.C	0	516,456	607,181			Credit Default Swap - 110633CM	0	3,086	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	516,456	604,095
12574#FK8	Corporate Bond First to Default	1.C	0	9,431,513	11,571,248			Credit Default Swap - 110633CM	0	58,813	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,431,513	11,512,436
12574#FK8	Corporate Bond First to Default	1.C	0	1,143,863	1,364,017			Credit Default Swap - 110633CM	0	6,933	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,143,863	1,357,084
12574#FK8	Corporate Bond First to Default	1.C	0	1,555,055	1,889,307			Credit Default Swap - 110633CM	0	9,603	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	1,555,055	1,879,705
12574#FK8	Corporate Bond First to Default	1.C	0	2,274,857	3,100,204			Credit Default Swap - 110633CM	0	15,757	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	2,274,857	3,084,447
12574#FK8	Corporate Bond First to Default	1.C	0	3,898,097	4,803,960			Credit Default Swap - 110633CM	0	24,417	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,898,097	4,779,543
12574#FK8	Corporate Bond First to Default	1.C	0	8,047,735	10,928,746			Credit Default Swap - 110633CM	0	55,547	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.OFE	8,047,735	10,873,200
12574#FK8	Corporate Bond First to Default	1.C	0	2,957,603	3,562,080			Credit Default Swap - 110633CM	0	18,105	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.OFE	2,957,603	3,543,975
12574#FK8	Corporate Bond First to Default	1.C	0	1,065,489	1,208,432			Credit Default Swap - 110633CM	0	6,142	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1.OFE	1,065,489	1,202,290
000000-00-0	Corporate Bond First to Default	2.BZ	100,000,000	1,223,528	1,369,262	03/23/2021	06/20/2031	Credit Default Swap - 141165CM	233,221	9,525	013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	990,307	1,359,737
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,955,532	4,045,528			Credit Default Swap - 141165CM	0	28,141	020002-AS-0	ALLSTATE CORP BOND	1.GFE	2,955,532	4,017,386
000000-00-0	Corporate Bond First to Default	2.BZ	0	956,188	1,354,906			Credit Default Swap - 141165CM	0	9,425	039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	956,188	1,345,481
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,588,904	4,954,389			Credit Default Swap - 141165CM	0	34,464	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	3,588,904	4,919,925
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,800,000	5,777,276			Credit Default Swap - 141165CM	0	40,188	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	3,800,000	5,737,088
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,047,005	1,462,699			Credit Default Swap - 141165CM	0	10,175	136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	1.FFE	1,047,005	1,452,524
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,482,884	15,062,696			Credit Default Swap - 141165CM	0	104,779	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.EFE	10,482,884	14,957,917
000000-00-0	Corporate Bond First to Default	2.BZ	0	993,159	1,445,805			Credit Default Swap - 141165CM	0	10,057	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	993,159	1,435,747
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,015,088	3,069,624			Credit Default Swap - 141165CM	0	21,353	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	2,015,088	3,048,272
000000-00-0	Corporate Bond First to Default	2.BZ	0	549,304	735,355			Credit Default Swap - 141165CM	0	5,115	210518-CP-9	Consumers Energy CORPORATE	1.FFE	549,304	730,239
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,829,678	5,073,932			Credit Default Swap - 141165CM	0	35,295	22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1.GFE	3,829,678	5,038,637
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,391,266	3,750,704			Credit Default Swap - 141165CM	0	26,091	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,391,266	3,724,614
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,806,092	13,235,545			Credit Default Swap - 141165CM	0	92,069	254687-ER-3	WALT DISNEY COMPANY CORPORATE	1.GFE	11,806,092	13,143,476
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,077,464	2,038,184			Credit Default Swap - 141165CM	0	14,178	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	2,077,464	2,024,006
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,087,625	1,359,525			Credit Default Swap - 141165CM	0	9,457	276480-AE-0	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	1,087,625	1,350,068
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,990,769	6,670,060			Credit Default Swap - 141165CM	0	46,398	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1.EFE	4,990,769	6,623,662
000000-00-0	Corporate Bond First to Default	2.BZ	0	996,854	1,310,878			Credit Default Swap - 141165CM	0	9,119	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	996,854	1,301,760
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,656,211	11,897,223			Credit Default Swap - 141165CM	0	82,759	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	8,656,211	11,814,464
000000-00-0	Corporate Bond First to Default	2.BZ	0	994,977	1,272,097			Credit Default Swap - 141165CM	0	8,849	404201-AB-3	HSBC BANK USA CORPORATE	1.FFE	994,977	1,263,248
000000-00-0	Corporate Bond First to Default	2.BZ	0	127,861	149,366			Credit Default Swap - 141165CM	0	1,039	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	127,861	148,327
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,041,983	1,434,172			Credit Default Swap - 141165CM	0	9,976	539830-AR-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	1,041,983	1,424,195
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,725,000	5,227,299			Credit Default Swap - 141165CM	0	36,362	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.OFE	3,725,000	5,190,937
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,993,974	2,745,761			Credit Default Swap - 141165CM	0	19,100	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	1,993,974	2,726,661
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,189,824	14,676,694			Credit Default Swap - 141165CM	0	102,094	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPO	1.OFE	10,189,824	14,574,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,545,350	3,637,568			Credit Default Swap - 141165CM	0	25,304	594918-AM-6	MICROSOFT CORP CORPORATE	1.AFE	2,545,350	3,612,265
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,996,230	2,788,046			Credit Default Swap - 141165CM	0	19,394	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	1,996,230	2,768,651

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	1,985,415	2,554,911			Credit Default Swap - 141165CM	.0	17,772	67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	1,985,415	2,537,139
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,000,000	5,541,830			Credit Default Swap - 141165CM	.0	38,550	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1.BFE	4,000,000	5,503,280
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,015,256	7,174,603			Credit Default Swap - 141165CM	.0	49,908	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	5,015,256	7,124,695
000000-00-0	Corporate Bond First to Default	2.BZ	.0	930,582	1,356,503			Credit Default Swap - 141165CM	.0	9,436	792860-AK-4	TRAVELERS COS INC CORPORATE	1.FFE	930,582	1,347,067
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,911,171	4,201,411			Credit Default Swap - 141165CM	.0	29,226	91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,911,171	4,172,186
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,020,645	2,769,441			Credit Default Swap - 141165CM	.0	19,265	927804-FA-7	Virginia Electric Power CORPORATE	2.AFE	2,020,645	2,750,177
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,015,182	2,847,464			Credit Default Swap - 141165CM	.0	19,807	983024-AL-4	WYETH CORPORATE	1.FFE	2,015,182	2,827,657
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	17,910,111	9,397,237	03/23/2021	06/20/2026	Credit Default Swap - 141163CM	9,915,769	180,525	00108W-AJ-9	AEP TEXAS INC CORPORATE	2.AFE	7,994,342	9,216,712
000000-00-0	Corporate Bond First to Default	2.BZ	.0	100,642	119,681			Credit Default Swap - 141163CM	.0	2,299	00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	100,642	117,381
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,228,693	1,538,201			Credit Default Swap - 141163CM	.0	29,550	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	1,228,693	1,508,652
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,474,339	1,819,081			Credit Default Swap - 141163CM	.0	34,945	02361D-AT-7	AMEREN ILLINOIS CO CORPORATE	1.FFE	1,474,339	1,784,135
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,216,019	4,812,892			Credit Default Swap - 141163CM	.0	92,458	037735-CT-2	APPALACHIAN PIWR CO CORPORATE	2.AFE	4,216,019	4,720,434
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,373,750	2,800,312			Credit Default Swap - 141163CM	.0	53,795	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	2,373,750	2,746,517
000000-00-0	Corporate Bond First to Default	2.BZ	.0	45,687,080	52,447,458			Credit Default Swap - 141163CM	.0	1,007,540	06051G-HS-1	BANK OF AMERICA CORP FLOATER	1.GFE	45,687,080	51,439,919
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,667,885	3,279,011			Credit Default Swap - 141163CM	.0	62,991	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	2,667,885	3,216,020
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,836,670	7,182,433			Credit Default Swap - 141163CM	.0	137,978	141781-BJ-2	Cargill Inc CORPORATE	1.FFE	5,836,670	7,044,455
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,742,942	3,064,692			Credit Default Swap - 141163CM	.0	58,874	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	2,742,942	3,005,818
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,005,587	5,068,448			Credit Default Swap - 141163CM	.0	97,367	15189X-AT-5	CENTERPOINT ENERGY CORPORATE	1.FFE	4,005,587	4,971,080
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,958,249	8,170,203			Credit Default Swap - 141163CM	.0	156,953	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	6,958,249	8,013,250
000000-00-0	Corporate Bond First to Default	2.BZ	.0	21,953,362	26,452,582			Credit Default Swap - 141163CM	.0	508,166	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	21,953,362	25,944,416
000000-00-0	Corporate Bond First to Default	2.BZ	.0	42,630,316	48,038,655			Credit Default Swap - 141163CM	.0	922,844	172967-MD-0	CITIGROUP INC CORPORATE	2.AFE	42,630,316	47,115,810
000000-00-0	Corporate Bond First to Default	2.BZ	.0	28,836,391	36,608,433			Credit Default Swap - 141163CM	.0	703,265	194160-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	28,836,391	35,905,169
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,983,600	5,915,181			Credit Default Swap - 141163CM	.0	113,633	210518-CJ-8	Consumers Energy CORPORATE	1.FFE	4,983,600	5,801,548
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,361,767	4,901,841			Credit Default Swap - 141163CM	.0	94,167	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.EFE	4,361,767	4,807,674
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,958,731	4,531,500			Credit Default Swap - 141163CM	.0	87,052	249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPOR	1.FFE	3,958,731	4,444,448
000000-00-0	Corporate Bond First to Default	2.BZ	.0	345,162	391,253			Credit Default Swap - 141163CM	.0	7,516	249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPOR	1.FFE	345,162	383,737
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,071,600	1,228,488			Credit Default Swap - 141163CM	.0	23,600	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	1,071,600	1,204,889
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,954,813	12,102,099			Credit Default Swap - 141163CM	.0	232,487	26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	9,954,813	11,869,612
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,510,932	6,993,183			Credit Default Swap - 141163CM	.0	134,342	26443C-AA-1	DUKE UNIVERSITY HLTH SYS Corporate	1.OFE	5,510,932	6,858,841
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,966,249	3,754,123			Credit Default Swap - 141163CM	.0	72,118	276480-AE-0	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	2,966,249	3,682,004
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,084,632	11,104,094			Credit Default Swap - 141163CM	.0	213,315	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	9,084,632	10,890,780
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,336,548	4,909,993			Credit Default Swap - 141163CM	.0	94,323	353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI	1.BFE	4,336,548	4,815,669
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,273,994	3,909,615			Credit Default Swap - 141163CM	.0	75,105	38141E-CS-1	GOLDMAN SACHS CORPORATE	2.AFE	3,273,994	3,834,509
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,382,841	9,868,699			Credit Default Swap - 141163CM	.0	189,582	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	8,382,841	9,679,117
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,507,792	8,843,490			Credit Default Swap - 141163CM	.0	169,887	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	8,507,792	8,673,602
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,046,326	18,068,708			Credit Default Swap - 141163CM	.0	347,108	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.EFE	16,046,326	17,721,600
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,674,818	22,545,931			Credit Default Swap - 141163CM	.0	433,118	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	18,674,818	22,112,813
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,891,552	4,471,712			Credit Default Swap - 141163CM	.0	85,904	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.OFE	3,891,552	4,385,809
000000-00-0	Corporate Bond First to Default	2.BZ	.0	604,352	737,297			Credit Default Swap - 141163CM	.0	14,164	455434-BS-8	INDIANAPOLIS PIWR & LT CO CORPORATE	1.FFE	604,352	723,133
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,706,741	6,856,073			Credit Default Swap - 141163CM	.0	131,708	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	5,706,741	6,724,364
000000-00-0	Corporate Bond First to Default	2.BZ	.0	23,738,930	26,751,325			Credit Default Swap - 141163CM	.0	513,905	46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	23,738,930	26,237,420
000000-00-0	Corporate Bond First to Default	2.BZ	.0	21,872,222	26,402,118			Credit Default Swap - 141163CM	.0	507,197	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	21,872,222	25,894,921
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,900,000	3,774,580			Credit Default Swap - 141163CM	.0	72,511	478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINK1	1.OFE	2,900,000	3,702,069
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,900,789	7,371,470			Credit Default Swap - 141163CM	.0	141,609	483050-AD-5	KAISER FOUNDATION HOSPITALS CORPORA	1.DFE	5,900,789	7,229,861
000000-00-0	Corporate Bond First to Default	2.BZ	.0	621,281	739,764			Credit Default Swap - 141163CM	.0	14,211	485134-BR-0	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	621,281	725,553
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,018,260	1,211,964			Credit Default Swap - 141163CM	.0	23,282	485260-BM-4	KANSAS GAS & ELEC CO CORPORATE	1.FFE	1,018,260	1,188,682
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,215,947	14,461,524			Credit Default Swap - 141163CM	.0	277,812	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	13,215,947	14,183,711
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,973,470	2,399,041			Credit Default Swap - 141163CM	.0	46,087	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	1,973,470	2,352,955
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,063,389	20,075,478			Credit Default Swap - 141163CM	.0	385,659	571676-AG-0	MARS INC CORPORATE	1.FFE	16,063,389	19,689,819
000000-00-0	Corporate Bond First to Default	2.BZ	.0	28,484,560	35,611,926			Credit Default Swap - 141163CM	.0	684,121	571676-AH-8	MARS INC CORPORATE	1.FFE	28,484,560	34,927,805

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	1,889,403	2,420,866 .....	.....	.....	Credit Default Swap - 141163CM	.0	46,506	586054-AB-4	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	1,889,403	2,374,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	896,890	1,163,535 .....	.....	.....	Credit Default Swap - 141163CM	.0	22,352	586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	896,890	1,141,183
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,736,827	5,831,857 .....	.....	.....	Credit Default Swap - 141163CM	.0	112,033	617468-EG-7	MORGAN STANLEY CORPORATE	1.GFE	4,736,827	5,719,824
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,799,567	1,869,320 .....	.....	.....	Credit Default Swap - 141163CM	.0	35,910	641062-AN-4	NESTLE HLDGS INC. CORPORATE	1.DFE	1,799,567	1,833,410
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,174,884	14,532,892 .....	.....	.....	Credit Default Swap - 141163CM	.0	279,183	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	12,174,884	14,253,708
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,947,670	6,158,075 .....	.....	.....	Credit Default Swap - 141163CM	.0	118,299	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPO	1.EFE	4,947,670	6,039,775
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,610,420	6,304,841 .....	.....	.....	Credit Default Swap - 141163CM	.0	121,119	665772-CL-1	NORTHERN STATES PIWR MINN CORPORATE	1.EFE	5,610,420	6,183,722
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,420,678	6,663,278 .....	.....	.....	Credit Default Swap - 141163CM	.0	128,005	665772-CN-7	NORTHERN STATES PIWR MINN CORPORATE	1.EFE	5,420,678	6,535,274
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,339,687	1,642,031 .....	.....	.....	Credit Default Swap - 141163CM	.0	31,544	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	1,339,687	1,610,487
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,733,464	11,182,420 .....	.....	.....	Credit Default Swap - 141163CM	.0	214,819	71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORP	1.EFE	9,733,464	10,967,600
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,092,084	4,830,460 .....	.....	.....	Credit Default Swap - 141163CM	.0	92,795	744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,092,084	4,737,665
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,147,007	4,758,436 .....	.....	.....	Credit Default Swap - 141163CM	.0	91,412	744560-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	4,147,007	4,667,024
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,234,449	1,378,556 .....	.....	.....	Credit Default Swap - 141163CM	.0	26,483	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,234,449	1,352,073
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,075,063	6,148,634 .....	.....	.....	Credit Default Swap - 141163CM	.0	118,118	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	5,075,063	6,030,516
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,800,594	21,487,442 .....	.....	.....	Credit Default Swap - 141163CM	.0	412,784	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1.FFE	17,800,594	21,074,658
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,002,181	4,546,459 .....	.....	.....	Credit Default Swap - 141163CM	.0	87,340	771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE	1.OFE	4,002,181	4,459,120
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,671,858	4,296,717 .....	.....	.....	Credit Default Swap - 141163CM	.0	82,542	803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPOR	1.EFE	3,671,858	4,214,175
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,632,512	1,914,397 .....	.....	.....	Credit Default Swap - 141163CM	.0	36,776	822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	1,632,512	1,877,620
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,403,580	7,135,215 .....	.....	.....	Credit Default Swap - 141163CM	.0	137,071	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	6,403,580	6,998,144
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,210,310	2,318,392 .....	.....	.....	Credit Default Swap - 141163CM	.0	44,537	89417E-AM-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	2,210,310	2,273,855
000000-00-0	Corporate Bond First to Default	2.BZ	.0	395,000	490,621 .....	.....	.....	Credit Default Swap - 141163CM	.0	9,425	898380-AA-1	BOSTON UNIVERSITY CORPORATE	1.DFE	395,000	481,196
000000-00-0	Corporate Bond First to Default	2.BZ	.0	189,186	226,725 .....	.....	.....	Credit Default Swap - 141163CM	.0	4,356	927804-FW-9	Virginia Electric Power CORPORATE	2.AFE	189,186	222,370
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,096,899	7,409,832 .....	.....	.....	Credit Default Swap - 141163CM	.0	142,346	929766-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	6,096,899	7,267,486
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,085,220	12,538,491 .....	.....	.....	Credit Default Swap - 141163CM	.0	240,870	94980V-AG-3	WELLS FARGO & CO CORPORATE	2.AFE	11,085,220	12,297,621
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,869,486	3,387,596 .....	.....	.....	Credit Default Swap - 141163CM	.0	65,077	95709T-AH-3	Westar Energy Inc CORPORATE	1.FFE	2,869,486	3,322,519
000000-00-0	Corporate Bond First to Default	2.BZ	.0	282,309	343,471 .....	.....	.....	Credit Default Swap - 141163CM	.0	6,598	976656-CJ-5	WISCONSIN ELEC POWIER CORPORATE	1.GFE	282,309	336,873
000000-00-0	Corporate Bond First to Default	2.BZ	160,000,000	1,620,785	1,614,192	03/23/2021	06/20/2031	Credit Default Swap - 141164CM	389,057	10,607	002819-AC-4	ABBOTT LABS CORPORATE	1.FFE	1,231,728	1,603,585
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,059,058	6,739,931 .....	.....	.....	Credit Default Swap - 141164CM	.0	44,287	020002-AS-0	ALLSTATE CORP BOND	1.GFE	5,059,058	6,695,644
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,167,215	8,238,950 .....	.....	.....	Credit Default Swap - 141164CM	.0	54,137	071813-AX-7	BAXTER INTL INC CORPORATE	2.AFE	6,167,215	8,184,813
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,890,207	4,855,937 .....	.....	.....	Credit Default Swap - 141164CM	.0	31,908	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	3,890,207	4,824,030
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,974,361	7,192,325 .....	.....	.....	Credit Default Swap - 141164CM	.0	47,260	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1.GFE	4,974,361	7,145,066
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,575,634	12,284,572 .....	.....	.....	Credit Default Swap - 141164CM	.0	80,720	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	8,575,634	12,203,852
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,903,402	2,827,158 .....	.....	.....	Credit Default Swap - 141164CM	.0	18,577	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	1,903,402	2,808,581
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,391,266	3,749,250 .....	.....	.....	Credit Default Swap - 141164CM	.0	24,636	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,391,266	3,724,614
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,355,157	10,339,130 .....	.....	.....	Credit Default Swap - 141164CM	.0	67,937	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	9,355,157	10,271,193
000000-00-0	Corporate Bond First to Default	2.BZ	.0	46,510,399	45,613,285 .....	.....	.....	Credit Default Swap - 141164CM	.0	299,717	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,510,399	45,313,568
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,246,844	9,886,819 .....	.....	.....	Credit Default Swap - 141164CM	.0	64,965	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	7,246,844	9,821,855
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,264,900	14,523,258 .....	.....	.....	Credit Default Swap - 141164CM	.0	95,430	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	10,264,900	14,427,828
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,991,832	4,399,980 .....	.....	.....	Credit Default Swap - 141164CM	.0	28,912	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,991,832	4,371,069
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,604,584	11,733,741 .....	.....	.....	Credit Default Swap - 141164CM	.0	77,100	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	8,604,584	11,656,640
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,977,126	6,833,042 .....	.....	.....	Credit Default Swap - 141164CM	.0	44,899	455434-BH-2	INDIANAPOLIS PIWR & LT CO CORPORATE	1.GFE	4,977,126	6,788,144
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,925,424	4,302,927 .....	.....	.....	Credit Default Swap - 141164CM	.0	28,274	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,925,424	4,274,653
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,470,449	8,252,214 .....	.....	.....	Credit Default Swap - 141164CM	.0	54,224	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1.EFE	6,470,449	8,197,990

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description						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	10,800,000	15,245,556 .....	.....	.....	Credit Default Swap - 141164CM	.0	100,176	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	10,800,000	15,145,380
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,840,400	14,659,001 .....	.....	.....	Credit Default Swap - 141164CM	.0	96,322	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	10,840,400	14,562,679
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,165,052	6,775,946 .....	.....	.....	Credit Default Swap - 141164CM	.0	44,524	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,165,052	6,731,423
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,940,235	6,900,918 .....	.....	.....	Credit Default Swap - 141164CM	.0	45,345	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,940,235	6,855,573
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,653,314	6,905,996 .....	.....	.....	Credit Default Swap - 141164CM	.0	45,378	797440-BJ-2	San Diego Gas Electric Engine CORPO	1.FFE	5,653,314	6,860,618
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,294,706	21,968,488 .....	.....	.....	Credit Default Swap - 141164CM	.0	144,351	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	16,294,706	21,824,136
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,613,914	6,359,948 .....	.....	.....	Credit Default Swap - 141164CM	.0	41,790	87612E-AU-0	TARGET CORP CORPORATE	1.FFE	4,613,914	6,318,157
000000-00-0	Corporate Bond First to Default	2.BZ	225,000,000	10,355,566	13,698,450	03/22/2021	06/20/2031	Credit Default Swap - 141116CM	432,091	94,646	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	9,923,475	13,603,804
000000-00-0	Corporate Bond First to Default	2.BZ	.0	915,273	1,357,688 .....	.....	.....	Credit Default Swap - 141116CM	.0	9,381	166756-AU-0	CHEVRON USA INC. CORP	1.DFE	915,273	1,348,307
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,572,752	4,914,566 .....	.....	.....	Credit Default Swap - 141116CM	.0	33,956	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1.CFE	3,572,752	4,880,610
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,745,272	6,574,375 .....	.....	.....	Credit Default Swap - 141116CM	.0	45,424	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,745,272	6,528,951
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,757,831	3,383,944 .....	.....	.....	Credit Default Swap - 141116CM	.0	23,380	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,757,831	3,360,564
000000-00-0	Corporate Bond First to Default	2.BZ	.0	19,959,481	27,022,945 .....	.....	.....	Credit Default Swap - 141116CM	.0	186,708	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	19,959,481	26,836,237
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,820,626	27,830,556 .....	.....	.....	Credit Default Swap - 141116CM	.0	192,288	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	20,820,626	23,268,268
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,963,781	10,916,794 .....	.....	.....	Credit Default Swap - 141116CM	.0	75,427	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1.FFE	7,963,781	10,841,367
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,674,145	6,454,882 .....	.....	.....	Credit Default Swap - 141116CM	.0	44,598	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	4,674,145	6,410,284
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,058,270	10,739,807 .....	.....	.....	Credit Default Swap - 141116CM	.0	74,204	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	8,058,270	10,665,603
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,986,890	11,331,814 .....	.....	.....	Credit Default Swap - 141116CM	.0	78,294	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	7,986,890	11,253,520
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,382,375	7,550,485 .....	.....	.....	Credit Default Swap - 141116CM	.0	52,168	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,382,375	7,498,317
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,184,772	1,663,832 .....	.....	.....	Credit Default Swap - 141116CM	.0	11,496	67021C-AF-4	INSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,184,772	1,652,336
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,944,097	13,938,368 .....	.....	.....	Credit Default Swap - 141116CM	.0	96,303	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	9,944,097	13,842,064
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,578,245	23,428,766 .....	.....	.....	Credit Default Swap - 141116CM	.0	161,875	717081-CY-7	PFIZER INC CORPORATE	1.FFE	17,578,245	23,266,892
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,453,425	16,171,834 .....	.....	.....	Credit Default Swap - 141116CM	.0	111,735	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	12,453,425	16,060,099
000000-00-0	Corporate Bond First to Default	2.BZ	.0	30,000,000	43,588,463 .....	.....	.....	Credit Default Swap - 141116CM	.0	301,163	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	30,000,000	43,287,300
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,995,117	18,729,667 .....	.....	.....	Credit Default Swap - 141116CM	.0	129,408	812643-DB-7	SEATTLE WASH MUN LT & PIWR REV CORPO	1.CFE	13,995,117	18,600,259
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,211,671	6,240,005 .....	.....	.....	Credit Default Swap - 141116CM	.0	43,114	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	5,211,671	6,196,892
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,463,067	4,307,366 .....	.....	.....	Credit Default Swap - 141116CM	.0	29,761	842400-PP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,463,067	4,277,605
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,365,842	4,779,456 .....	.....	.....	Credit Default Swap - 141116CM	.0	33,022	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	3,365,842	4,746,434
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,217,682	18,297,929 .....	.....	.....	Credit Default Swap - 141116CM	.0	126,425	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	14,217,682	18,171,504
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,683,982	14,008,690 .....	.....	.....	Credit Default Swap - 141116CM	.0	96,789	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	10,683,982	13,911,900
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,071,319	20,490,535 .....	.....	.....	Credit Default Swap - 141116CM	.0	141,574	929766-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	17,071,319	20,348,961
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,966,611	6,494,056 .....	.....	.....	Credit Default Swap - 141116CM	.0	44,869	929903-AM-4	WACHOVIA CORP BOND	2.BFE	4,966,611	6,449,187
000000-00-0	Corporate Bond First to Default	2.BZ	15,000,000	5,258,982	5,298,304	04/01/2021	06/20/2026	Credit Default Swap - 141256CM	330,984	104,404	040555-CV-4	ARIZONA PUB SVC CO CORPORATE	1.GFE	4,927,998	5,133,901
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,042,966	3,376,681 .....	.....	.....	Credit Default Swap - 141256CM	.0	67,300	103730-AZ-3	BP CAPITAL MARKETS PLC CORPORATE	1.FFE	3,042,966	3,309,381
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,306,278	2,190,364 .....	.....	.....	Credit Default Swap - 141256CM	.0	43,656	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	1,306,278	2,146,708
000000-00-0	Corporate Bond First to Default	2.BZ	.0	302,284	322,566 .....	.....	.....	Credit Default Swap - 141256CM	.0	6,429	589331-AD-9	MERCK AND CO CORPORATE	1.EFE	302,284	316,137
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,997,795	2,984,749 .....	.....	.....	Credit Default Swap - 141256CM	.0	59,488	641423-BP-2	NEVADA POWER CO CORPORATE	1.FFE	1,997,795	2,925,261
000000-00-0	Corporate Bond First to Default	2.BZ	.0	604,566	657,385 .....	.....	.....	Credit Default Swap - 141256CM	.0	13,102	71713U-AT-9	PHARMACIA CORPORATION DEBENTURES	1.FFE	604,566	644,283
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,851,743	3,207,226 .....	.....	.....	Credit Default Swap - 141256CM	.0	63,923	822582-BX-9	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,851,743	3,143,303
000000-00-0	Corporate Bond First to Default	4.BZ	40,000,000	11,470,554	13,700,430	04/20/2021	06/20/2026	Credit Default Swap - 141614CM	3,470,554	836,351	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	8,000,000	12,864,080
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,000,000	1,468,921 .....	.....	.....	Credit Default Swap - 141614CM	.0	89,671	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	1,000,000	1,379,250
000000-00-0	Corporate Bond First to Default	4.BZ	.0	4,478,962	6,466,815 .....	.....	.....	Credit Default Swap - 141614CM	.0	394,770	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	4,478,962	6,072,044
000000-00-0	Corporate Bond First to Default	4.BZ	.0	9,532,886	13,650,617 .....	.....	.....	Credit Default Swap - 141614CM	.0	833,310	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	9,532,886	12,817,307
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,038,315	6,580,565 .....	.....	.....	Credit Default Swap - 141614CM	.0	401,714	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1.EFE	5,038,315	6,178,850
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,000,000	3,087,733 .....	.....	.....	Credit Default Swap - 141614CM	.0	188,492	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	2,000,000	2,899,240

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	9,944,097	14,741,998			Credit Default Swap - 141614CM	.0	899,934	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	9,944,097	13,842,064
000000-00-0	Corporate Bond First to Default	2.BZ	150,000,000	5,175,496	5,381,248	04/23/2021	06/20/2031	Credit Default Swap - 141642CM	1,094,530	40,048	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	4,080,966	5,341,200
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,841,659	5,975,155			Credit Default Swap - 141642CM	.0	44,468	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	1.FFE	4,841,659	5,930,687
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,624,953	5,552,905			Credit Default Swap - 141642CM	.0	41,326	057224-AZ-0	Baker Hughes Inc CORPORATE	1.GFE	4,624,953	5,511,579
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,215,533	2,301,786			Credit Default Swap - 141642CM	.0	17,130	110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	2,215,533	2,284,655
000000-00-0	Corporate Bond First to Default	2.BZ	.0	28,207,271	27,791,288			Credit Default Swap - 141642CM	.0	206,827	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	28,207,271	27,584,461
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,168,896	15,280,526			Credit Default Swap - 141642CM	.0	113,720	141781-BC-7	Cargill Inc CORPORATE	1.FFE	12,168,896	15,166,807
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,000,000	4,304,061			Credit Default Swap - 141642CM	.0	32,031	254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.BFE	3,000,000	4,272,030
000000-00-0	Corporate Bond First to Default	2.BZ	.0	979,289	1,193,486			Credit Default Swap - 141642CM	.0	8,882	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.OFE	979,289	1,184,604
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,280,000	23,799,077			Credit Default Swap - 141642CM	.0	177,116	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	16,280,000	23,621,960
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,578,756	4,377,933			Credit Default Swap - 141642CM	.0	32,581	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2.AFE	3,578,756	4,345,352
000000-00-0	Corporate Bond First to Default	2.BZ	.0	396,598	537,441			Credit Default Swap - 141642CM	.0	4,000	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	396,598	533,441
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,147,583	11,429,090			Credit Default Swap - 141642CM	.0	85,057	485134-BM-1	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	9,147,583	11,344,033
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,382,445	13,577,916			Credit Default Swap - 141642CM	.0	101,049	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	9,382,445	13,476,867
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,422,211	1,705,706			Credit Default Swap - 141642CM	.0	12,694	585055-AW-6	MEDTRONIC INC CORPORATE	1.GFE	1,422,211	1,693,012
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,382,934	3,626,879			Credit Default Swap - 141642CM	.0	26,992	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	3,382,934	3,599,887
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,092,553	2,575,567			Credit Default Swap - 141642CM	.0	19,168	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,092,553	2,556,400
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,979,056	3,541,887			Credit Default Swap - 141642CM	.0	26,359	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.DFE	2,979,056	3,515,527
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,095,467	6,312,476			Credit Default Swap - 141642CM	.0	46,978	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1.DFE	5,095,467	6,265,498
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,229,651	1,606,936			Credit Default Swap - 141642CM	.0	11,959	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.DFE	1,229,651	1,594,977
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,954,355	16,253,658			Credit Default Swap - 141642CM	.0	120,962	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.OFE	12,954,355	16,132,696
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,185,760	1,507,354			Credit Default Swap - 141642CM	.0	11,218	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1.FFE	1,185,760	1,496,136
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,990,253	2,402,160			Credit Default Swap - 141642CM	.0	17,877	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	1,990,253	2,384,283
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,087,131	9,316,071			Credit Default Swap - 141642CM	.0	69,332	857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT	1.EFE	7,087,131	9,246,739
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,103,024	18,653,662			Credit Default Swap - 141642CM	.0	138,823	902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	1.DFE	14,103,024	18,514,839
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,282,479	1,745,734			Credit Default Swap - 141642CM	.0	12,992	914126-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.OFE	1,282,479	1,732,742
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,612,609	3,655,112			Credit Default Swap - 141642CM	.0	27,202	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	2,612,609	3,627,910
000000-00-0	Corporate Bond First to Default	2.BZ	.0	717,510	853,843			Credit Default Swap - 141642CM	.0	6,354	927804-FR-0	Virginia Electric Power CORPORATE	1.FFE	717,510	847,488
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,142,339	5,221,591			Credit Default Swap - 141642CM	.0	38,860	G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP	1.EFE	4,142,339	5,182,731
000000-00-0	Corporate Bond First to Default	4.BZ	140,000,000	14,684,825	3,008,123	04/28/2021	06/20/2026	Credit Default Swap - 141679CM	12,532,059	195,994	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1.FFE	2,152,766	2,812,128
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,582,640	6,914,291			Credit Default Swap - 141679CM	.0	450,501	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	5,582,640	6,463,790
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,115,732	4,072,975			Credit Default Swap - 141679CM	.0	265,375	172967-JU-6	CITIGROUP INC CORPORATE	2.AFE	3,115,732	3,807,600
000000-00-0	Corporate Bond First to Default	4.BZ	.0	15,000,000	21,750,721			Credit Default Swap - 141679CM	.0	1,417,170	20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE	1.EFE	15,000,000	20,333,551
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,167,821	8,047,532			Credit Default Swap - 141679CM	.0	524,338	20825C-BB-9	Conocophillips CORPORATE	1.GFE	6,167,821	7,523,194
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,115,007	2,769,352			Credit Default Swap - 141679CM	.0	180,437	20825C-BD-5	Conocophillips CORPORATE	1.GFE	2,115,007	2,588,914
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,277,932	1,509,465			Credit Default Swap - 141679CM	.0	98,349	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1.GFE	1,277,932	1,411,116
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,003,362	1,478,780			Credit Default Swap - 141679CM	.0	96,350	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	1,003,362	1,382,430
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,087,232	4,110,240			Credit Default Swap - 141679CM	.0	267,803	459200-AS-0	IBM CORP DEBENTURES	1.GFE	3,087,232	3,842,437
000000-00-0	Corporate Bond First to Default	4.BZ	.0	10,645,513	13,931,286			Credit Default Swap - 141679CM	.0	907,694	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	10,645,513	13,023,592
000000-00-0	Corporate Bond First to Default	4.BZ	.0	7,751,744	9,935,730			Credit Default Swap - 141679CM	.0	647,363	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	7,751,744	9,288,367
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,986,263	7,585,327			Credit Default Swap - 141679CM	.0	494,223	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	5,986,263	7,091,105
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,222,093	6,898,342			Credit Default Swap - 141679CM	.0	449,462	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	5,222,093	6,448,880
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,068,387	8,061,251			Credit Default Swap - 141679CM	.0	525,231	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	6,068,387	7,536,020
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,019,763	1,403,944			Credit Default Swap - 141679CM	.0	91,474	64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A	1.OFE	1,019,763	1,312,470

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	6,054,451	8,026,986 .....	.....	.....	Credit Default Swap - 141679CM	.0	522,999	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	6,054,451	7,503,987
000000-00-0	Corporate Bond First to Default	4.BZ	.0	4,168,694	5,889,319 .....	.....	.....	Credit Default Swap - 141679CM	.0	383,719	68607D-NL-5	OREGON ST DEPT TRANS CORPORATE MUN	1.BFE	4,168,694	5,505,600
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,229,518	7,096,870 .....	.....	.....	Credit Default Swap - 141679CM	.0	462,397	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	5,229,518	6,634,473
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,375,527	2,943,509 .....	.....	.....	Credit Default Swap - 141679CM	.0	191,785	713448-EG-9	PEPSICO INC CORPORATE	1.EFE	2,375,527	2,751,725
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,800,000	3,730,893 .....	.....	.....	Credit Default Swap - 141679CM	.0	243,087	73102Q-AA-4	POLAR TANKERS INC CORP SINKING FUND	1.GFE	2,800,000	3,487,806
000000-00-0	Corporate Bond First to Default	4.BZ	.0	15,983,714	24,059,282 .....	.....	.....	Credit Default Swap - 141679CM	.0	1,567,584	742718-DB-2	PROCTER & GAMBLE CO CORPORATE	1.DFE	15,983,714	22,491,698
000000-00-0	Corporate Bond First to Default	4.BZ	.0	15,790,669	21,021,640 .....	.....	.....	Credit Default Swap - 141679CM	.0	1,369,667	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	15,790,669	19,651,974
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,137,197	3,133,507 .....	.....	.....	Credit Default Swap - 141679CM	.0	204,164	806605-AG-6	MERCK & CO INC BOND	1.EFE	2,137,197	2,929,343
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,749,853	3,890,943 .....	.....	.....	Credit Default Swap - 141679CM	.0	253,515	87612E-AK-2	TARGET CORP DEBENTURES	1.FFE	2,749,853	3,637,428
000000-00-0	Corporate Bond First to Default	4.BZ	.0	999,410	1,291,746 .....	.....	.....	Credit Default Swap - 141679CM	.0	84,164	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1.OFE	999,410	1,207,582
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,031,215	8,140,815 .....	.....	.....	Credit Default Swap - 141679CM	.0	530,415	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1.BFE	6,031,215	7,610,400
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,818,141	3,524,035 .....	.....	.....	Credit Default Swap - 141679CM	.0	229,609	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	2,818,141	3,294,427
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,078,547	1,534,523 .....	.....	.....	Credit Default Swap - 141679CM	.0	99,982	983024-AG-5	WYETH CORPORATE	1.FFE	1,078,547	1,434,541
000000-00-0	Corporate Bond First to Default	4.BZ	75,000,000	11,399,193	6,876,759	04/28/2021	06/20/2026	Credit Default Swap - 141680CM	6,715,327	423,803	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	4,683,866	6,452,956
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,323	8,063 .....	.....	.....	Credit Default Swap - 141680CM	.0	497	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1.OFE	6,323	7,566
000000-00-0	Corporate Bond First to Default	4.BZ	.0	11,936,903	16,934,246 .....	.....	.....	Credit Default Swap - 141680CM	.0	1,043,629	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	11,936,903	15,890,617
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,290,890	7,311,763 .....	.....	.....	Credit Default Swap - 141680CM	.0	450,612	254687-DT-0	WALT DISNEY COMPANY CORPORATE	1.GFE	6,290,890	6,861,151
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,886,871	8,227,075 .....	.....	.....	Credit Default Swap - 141680CM	.0	507,021	438506-AS-6	HONEYWELL INC DEBENTURES	1.FFE	5,886,871	7,720,054
000000-00-0	Corporate Bond First to Default	4.BZ	.0	23,272,208	32,717,111 .....	.....	.....	Credit Default Swap - 141680CM	.0	2,016,301	448814-DB-6	HYDRO-QUEBEC GOV'T FOREIGN	1.DFE	23,272,208	30,700,810
000000-00-0	Corporate Bond First to Default	4.BZ	.0	9,162	11,102 .....	.....	.....	Credit Default Swap - 141680CM	.0	684	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	9,162	10,417
000000-00-0	Corporate Bond First to Default	4.BZ	.0	15,189,869	22,712,595 .....	.....	.....	Credit Default Swap - 141680CM	.0	1,399,739	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	15,189,869	21,312,856
000000-00-0	Corporate Bond First to Default	4.BZ	.0	6,819,096	9,111,994 .....	.....	.....	Credit Default Swap - 141680CM	.0	561,557	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	6,819,096	8,550,438
000000-00-0	Corporate Bond First to Default	4.BZ	.0	4,758,723	6,962,921 .....	.....	.....	Credit Default Swap - 141680CM	.0	429,113	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1.FFE	4,758,723	6,533,807
000000-00-0	Corporate Bond First to Default	2.BZ	65,000,000	15,945,297	20,848,285	07/07/2021	06/20/2031	Credit Default Swap - 142810CM	676,109	148,134	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	15,269,188	20,700,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,158,108	16,771,253 .....	.....	.....	Credit Default Swap - 142810CM	.0	119,165	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.OFE	12,158,108	16,652,088
000000-00-0	Corporate Bond First to Default	2.BZ	.0	24,836,551	33,777,977 .....	.....	.....	Credit Default Swap - 142810CM	.0	240,003	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	24,836,551	33,537,973
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,372,099	11,410,343 .....	.....	.....	Credit Default Swap - 142810CM	.0	81,074	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	8,372,099	11,329,269
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,262,493	8,185,244 .....	.....	.....	Credit Default Swap - 142810CM	.0	58,159	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,262,493	8,127,085
000000-00-0	Corporate Bond First to Default	2.BZ	100,000,000	9,473,633	11,243,115	08/24/2021	06/20/2031	Credit Default Swap - 145013CM	921,168	79,373	110122-AG-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,552,465	11,163,742
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,700,418	24,447,391 .....	.....	.....	Credit Default Swap - 145013CM	.0	172,590	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	17,700,418	24,274,801
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,632,673	21,926,748 .....	.....	.....	Credit Default Swap - 145013CM	.0	154,796	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	16,632,673	21,771,953
000000-00-0	Corporate Bond First to Default	2.BZ	.0	52,747	67,501 .....	.....	.....	Credit Default Swap - 145013CM	.0	477	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	52,747	67,025
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,737,521	13,282,283 .....	.....	.....	Credit Default Swap - 145013CM	.0	93,769	437076-AU-6	Home Depot Inc CORPORATE	1.FFE	9,737,521	13,188,515
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,171,459	5,625,215 .....	.....	.....	Credit Default Swap - 145013CM	.0	39,712	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	4,171,459	5,585,503
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,739,403	14,496,449 .....	.....	.....	Credit Default Swap - 145013CM	.0	102,340	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	10,739,403	14,394,109
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,967,056	2,492,339 .....	.....	.....	Credit Default Swap - 145013CM	.0	17,595	641423-BZ-0	NEVADA POWER CO CORPORATE	1.FFE	1,967,056	2,474,744
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,769,920	5,102,329 .....	.....	.....	Credit Default Swap - 145013CM	.0	36,021	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	3,769,920	5,066,309
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,403,463	13,923,856 .....	.....	.....	Credit Default Swap - 145013CM	.0	98,298	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1.FFE	10,403,463	13,825,558
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,423,851	8,402,047 .....	.....	.....	Credit Default Swap - 145013CM	.0	59,316	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	6,423,851	8,342,731
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,087,470	19,885,444 .....	.....	.....	Credit Default Swap - 145013CM	.0	140,385	976826-BF-3	WISCONSIN PWIR & LT CO CORPORATE	1.GFE	16,087,470	19,745,059
000000-00-0	Corporate Bond First to Default	4.BZ	100,000,000	14,901,133	7,411,026	08/24/2021	06/20/2026	Credit Default Swap - 145012CM	9,285,150	488,521	012873-AH-8	ENCANA CORP NOTES	3.AFE	5,615,983	6,922,505
000000-00-0	Corporate Bond First to Default	4.BZ	.0	5,337,835	7,247,049 .....	.....	.....	Credit Default Swap - 145012CM	.0	477,712	012873-AK-1	ENCANA CORP CORP FOREIGN	3.AFE	5,337,835	6,769,337
000000-00-0	Corporate Bond First to Default	4.BZ	.0	4,940,755	6,630,700 .....	.....	.....	Credit Default Swap - 145012CM	.0	437,083	037411-AM-7	APACHE CORP DEBENTURES	3.AFE	4,940,755	6,193,616
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,870,114	2,344,473 .....	.....	.....	Credit Default Swap - 145012CM	.0	154,543	037411-AR-6	APACHE CORP CORPORATE	3.AFE	1,870,114	2,189,930
000000-00-0	Corporate Bond First to Default	4.BZ	.0	25,009,580	30,233,693 .....	.....	.....	Credit Default Swap - 145012CM	.0	1,992,945	037411-AY-1	APACHE CORP CORPORATE	3.AFE	25,009,580	28,240,689
000000-00-0	Corporate Bond First to Default	4.BZ	.0	10,713,860	14,925,468 .....	.....	.....	Credit Default Swap - 145012CM	.0	983,859	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	10,713,860	13,941,609
000000-00-0	Corporate Bond First to Default	4.BZ	.0	19,833,459	29,191,760 .....	.....	.....	Credit Default Swap - 145012CM	.0	1,924,266	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	3.AFE	19,833,459	27,267,493
000000-00-0	Corporate Bond First to Default	4.BZ	.0	15,376,491	19,667,479 .....	.....	.....	Credit Default Swap - 145012CM	.0	1,296,444	50076Q-AR-7	KRAFT FOODS INC CORP	3.AFE	15,376,491	18,371,035
000000-00-0	Corporate Bond First to Default	4.BZ	.0	10,729,083	14,333,807 .....	.....	.....	Credit Default Swap - 145012CM	.0	944,858	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	3.AFE	10,729,083	13,388,949

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								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	4,944,240	6,225,547			Credit Default Swap - 145012CM	.0	410,376	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	4,944,240	5,815,171
000000-00-0	Corporate Bond First to Default	2.BZ	650,000,000	23,290,634	22,109,473	09/16/2021	06/20/2031	Credit Default Swap - 145372CM	7,389,210	163,262	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1.FFE	15,901,424	21,946,212
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,311,945	4,079,315			Credit Default Swap - 145372CM	.0	30,123	010392-EZ-7	ALABAMA POWER CORPORATE	1.FFE	3,311,945	4,049,193
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,564,742	17,223,196			Credit Default Swap - 145372CM	.0	127,180	010392-FB-9	ALABAMA POWER CORPORATE	1.FFE	13,564,742	17,096,016
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,710,441	11,316,285			Credit Default Swap - 145372CM	.0	83,562	010392-FF-0	ALABAMA POWER CORPORATE	1.FFE	8,710,441	11,232,722
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,501,208	23,544,335			Credit Default Swap - 145372CM	.0	173,857	01959L-AA-0	Allina Health System CORPORATE	1.DFE	17,501,208	23,370,478
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,112,089	20,261,985			Credit Default Swap - 145372CM	.0	149,619	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	16,112,089	20,112,366
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,696,696	24,857,055			Credit Default Swap - 145372CM	.0	183,551	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	2.AFE	20,696,696	24,673,505
												ASCENSION HEALTH ALLIANCE CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,765,932	5,369,340			Credit Default Swap - 145372CM	.0	39,649	04351L-AA-8	BHP BILLITON FIN USA LTD CORP FOREI	1.BFE	3,765,932	5,329,691
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,173,425	15,417,979			Credit Default Swap - 145372CM	.0	113,850	055451-AV-0	Baker Hughes Inc CORPORATE	1.FFE	12,173,425	15,304,129
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,618,307	19,801,417			Credit Default Swap - 145372CM	.0	146,218	057224-AZ-0	BAXTER INTL INC CORPORATE	1.GFE	15,618,307	19,655,198
000000-00-0	Corporate Bond First to Default	2.BZ	.0	25,967,336	32,474,574			Credit Default Swap - 145372CM	.0	239,800	071813-BG-3	BRISTOL MYERS SQUIBB CO CORPORATE	2.AFE	25,967,336	32,234,774
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,900,201	18,595,988			Credit Default Swap - 145372CM	.0	137,317	110122-DJ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	17,900,201	18,458,671
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,966,338	9,390,752			Credit Default Swap - 145372CM	.0	69,344	136375-BQ-4	CATERPILLAR INC CORPORATE	1.FFE	7,966,338	9,321,409
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,692,980	18,421,146			Credit Default Swap - 145372CM	.0	136,026	149123-BB-9	Coca Cola Enterprises Inc CORPORATE	1.FFE	13,692,980	18,285,119
000000-00-0	Corporate Bond First to Default	2.BZ	.0	144,152	176,606			Credit Default Swap - 145372CM	.0	1,304	191219-BD-5	CONS EDISON CO OF NY CORPORATE	1.FFE	144,152	175,302
000000-00-0	Corporate Bond First to Default	2.BZ	.0	728,974	920,650			Credit Default Swap - 145372CM	.0	6,798	209111-ES-8	CONS EDISON CO OF NY CORPORATE	2.AFE	728,974	913,852
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,373,030	14,241,769			Credit Default Swap - 145372CM	.0	105,165	209111-FA-6	CONS EDISON CO OF NY CORPORATE	2.AFE	11,373,030	14,136,604
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,743,046	6,592,579			Credit Default Swap - 145372CM	.0	48,681	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1.DFE	4,743,046	6,543,898
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,583,163	13,052,156			Credit Default Swap - 145372CM	.0	96,380	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1.GFE	10,583,163	12,955,775
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,017,965	27,098,100			Credit Default Swap - 145372CM	.0	200,099	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1.BFE	20,017,965	26,898,001
000000-00-0	Corporate Bond First to Default	2.BZ	.0	919,990	1,165,241			Credit Default Swap - 145372CM	.0	8,604	250847-EA-4	DTE Electric Company CORPORATE	1.FFE	919,990	1,156,636
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,394,464	1,493,500			Credit Default Swap - 145372CM	.0	11,028	254687-EP-7	WALT DISNEY COMPANY CORPORATE	1.GFE	1,394,464	1,482,472
000000-00-0	Corporate Bond First to Default	2.BZ	.0	988,741	1,176,824			Credit Default Swap - 145372CM	.0	8,690	268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	988,741	1,168,134
000000-00-0	Corporate Bond First to Default	2.BZ	.0	479,831	600,427			Credit Default Swap - 145372CM	.0	4,434	276480-AC-4	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	479,831	595,993
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,786,940	14,861,692			Credit Default Swap - 145372CM	.0	109,742	276480-AE-0	EASTERN GAS TRANSMISSION AND S CORP	1.GFE	12,786,940	14,751,950
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,878,039	14,803,691			Credit Default Swap - 145372CM	.0	109,314	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,878,039	14,694,377
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,043,973	1,274,002			Credit Default Swap - 145372CM	.0	9,408	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2.AFE	1,043,973	1,264,594
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,616,833	3,240,542			Credit Default Swap - 145372CM	.0	23,929	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2.AFE	2,616,833	3,216,613
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,995,152	12,056,574			Credit Default Swap - 145372CM	.0	89,029	402479-CB-3	GULF POWER CO CORPORATE	1.FFE	9,995,152	11,967,546
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,761,180	11,352,132			Credit Default Swap - 145372CM	.0	83,827	437076-BD-3	Home Depot Inc CORPORATE	1.FFE	8,761,180	11,268,305
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,832,079	7,340,911			Credit Default Swap - 145372CM	.0	54,207	46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	1.FFE	5,832,079	7,286,704
000000-00-0	Corporate Bond First to Default	2.BZ	.0	32,032,982	41,220,927			Credit Default Swap - 145372CM	.0	304,385	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1.GFE	32,032,982	40,916,542
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,188,787	4,272,564			Credit Default Swap - 145372CM	.0	31,550	539830-AW-9	LOCKHEED MARTIN CORP CORP	1.GFE	3,188,787	4,241,015
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,883,782	13,830,247			Credit Default Swap - 145372CM	.0	102,126	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	10,883,782	13,728,121
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,257,489	6,857,382			Credit Default Swap - 145372CM	.0	50,637	62952E-AC-1	NYU Hospitals Center CORPORATE	1.GFE	5,257,489	6,806,746
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,345,006	6,894,759			Credit Default Swap - 145372CM	.0	50,913	665772-CE-7	NORTHERN STATES PIIR MINN CORPORATE	1.FFE	5,345,006	6,843,846
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,575,174	3,403,704			Credit Default Swap - 145372CM	.0	25,134	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	2,575,174	3,378,570
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,789,816	12,854,826			Credit Default Swap - 145372CM	.0	94,923	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	9,789,816	12,759,903
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,088,981	8,722,456			Credit Default Swap - 145372CM	.0	64,409	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1.EFE	7,088,981	8,658,047
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,917,303	10,201,265			Credit Default Swap - 145372CM	.0	75,329	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	7,917,303	10,125,936
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,433,488	14,767,697			Credit Default Swap - 145372CM	.0	109,048	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,433,488	14,658,649
000000-00-0	Corporate Bond First to Default	2.BZ	.0	21,696,935	27,730,775			Credit Default Swap - 145372CM	.0	204,771	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	21,696,935	27,526,004
000000-00-0	Corporate Bond First to Default	2.BZ	.0	59,678,912	81,057,626			Credit Default Swap - 145372CM	.0	598,549	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.EFE	59,678,912	80,459,077
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,365,000	19,783,905			Credit Default Swap - 145372CM	.0	146,089	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1.EFE	14,365,000	19,637,816
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,980,424	17,599,555			Credit Default Swap - 145372CM	.0	129,959	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1.FFE	13,980,424	17,469,595

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	2,290,247	3,158,252 .....	.....	.....	Credit Default Swap - 145372CM	.0	23,321	740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	2,290,247	3,134,931
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,700,539	13,590,290 .....	.....	.....	Credit Default Swap - 145372CM	.0	100,354	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1.FFE	11,700,539	13,489,936
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,427,423	8,891,398 .....	.....	.....	Credit Default Swap - 145372CM	.0	65,666	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	7,427,423	8,825,741
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,994,752	13,475,581 .....	.....	.....	Credit Default Swap - 145372CM	.0	99,507	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	9,994,752	13,376,075
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,490,137	5,419,108 .....	.....	.....	Credit Default Swap - 145372CM	.0	40,016	82937A-AB-9	SINOCEM OVERSEAS CAP CORP FOREIGN	1.GFE	4,490,137	5,379,092
000000-00-0	Corporate Bond First to Default	2.BZ	.0	32,584,591	42,623,288 .....	.....	.....	Credit Default Swap - 145372CM	.0	314,741	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1.CFE	32,584,591	42,308,547
000000-00-0	Corporate Bond First to Default	2.BZ	.0	23,104,497	29,278,124 .....	.....	.....	Credit Default Swap - 145372CM	.0	216,197	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	23,104,497	29,061,927
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,072,952	14,801,119 .....	.....	.....	Credit Default Swap - 145372CM	.0	109,295	854502-AA-9	STANLEY BLACK & DECKER INC CORPORAT	1.GFE	11,072,952	14,691,824
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,530,681	24,695,420 .....	.....	.....	Credit Default Swap - 145372CM	.0	182,357	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1.DFE	18,530,681	24,513,063
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,147,129	6,474,853 .....	.....	.....	Credit Default Swap - 145372CM	.0	47,812	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1.DFE	5,147,129	6,427,041
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,492,316	14,309,105 .....	.....	.....	Credit Default Swap - 145372CM	.0	105,662	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	11,492,316	14,203,443
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,284,111	6,532,247 .....	.....	.....	Credit Default Swap - 145372CM	.0	48,236	907818-DF-2	UNION PACIFIC CORP CORP	2.AFE	5,284,111	6,484,012
000000-00-0	Corporate Bond First to Default	2.BZ	.0	147,756	207,145 .....	.....	.....	Credit Default Swap - 145372CM	.0	1,530	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	147,756	205,615
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,050,000	12,721,859 .....	.....	.....	Credit Default Swap - 145372CM	.0	93,941	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	9,050,000	12,627,918
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,809,483	12,028,204 .....	.....	.....	Credit Default Swap - 145372CM	.0	88,819	931142-CN-3	WAL MART STORES INC CORPORATE	1.CFE	8,809,483	11,939,385
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,825,758	14,509,300 .....	.....	.....	Credit Default Swap - 145372CM	.0	107,140	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,825,758	14,402,160
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,700,047	2,015,339 .....	.....	.....	Credit Default Swap - 145372CM	.0	14,882	94974B-FP-0	Wells Fargo & Co NT CORPORATE	2.BFE	1,700,047	2,000,458
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,893,935	7,322,502 .....	.....	.....	Credit Default Swap - 145372CM	.0	54,071	976826-BE-6	WISCONSIN PIWR & LT CO CORPORATE	1.GFE	5,893,935	7,268,431
000000-00-0	Corporate Bond First to Default	2.BZ	.700,000,000	30,807,505	28,838,166	09/17/2021	06/20/2031	Credit Default Swap - 145395CM	7,917,510	224,425	020002-BA-8	ALLSTATE CORP CORP	1.GFE	22,889,995	28,613,741
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,293,785	7,918,013 .....	.....	.....	Credit Default Swap - 145395CM	.0	61,620	02361D-AN-2	AMEREN ILLINOIS CO CORPORATE	1.FFE	6,293,785	7,856,393
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,782,077	24,102,834 .....	.....	.....	Credit Default Swap - 145395CM	.0	187,574	025816-BF-5	AMERICAN EXPRESS CO CORP	2.AFE	18,782,077	23,915,260
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,411,510	1,731,923 .....	.....	.....	Credit Default Swap - 145395CM	.0	13,478	037735-CT-2	APPALACHIAN PIWR CO CORPORATE	2.AFE	1,411,510	1,718,445
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,007,242	2,588,224 .....	.....	.....	Credit Default Swap - 145395CM	.0	20,142	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1.FFE	2,007,242	2,568,082
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,759,461	3,620,915 .....	.....	.....	Credit Default Swap - 145395CM	.0	28,179	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1.FFE	2,759,461	3,592,736
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,726,699	8,340,557 .....	.....	.....	Credit Default Swap - 145395CM	.0	64,908	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1.FFE	6,726,699	8,275,649
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,841,659	5,977,203 .....	.....	.....	Credit Default Swap - 145395CM	.0	46,516	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	4,841,659	5,930,687
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,186,608	1,448,850 .....	.....	.....	Credit Default Swap - 145395CM	.0	11,275	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,186,608	1,437,575
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,657,778	1,977,184 .....	.....	.....	Credit Default Swap - 145395CM	.0	15,387	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	1,657,778	1,961,798
000000-00-0	Corporate Bond First to Default	2.BZ	.0	23,733,575	29,884,345 .....	.....	.....	Credit Default Swap - 145395CM	.0	232,567	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1.CFE	23,733,575	29,651,778
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,499,822	1,887,290 .....	.....	.....	Credit Default Swap - 145395CM	.0	14,687	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,499,822	1,872,603
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,362,213	1,632,534 .....	.....	.....	Credit Default Swap - 145395CM	.0	12,705	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	1,362,213	1,619,829
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,890,940	6,285,713 .....	.....	.....	Credit Default Swap - 145395CM	.0	48,917	12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	4,890,940	6,236,796
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,723,362	26,323,909 .....	.....	.....	Credit Default Swap - 145395CM	.0	204,859	13063B-JC-7	CALIFORNIA ST CORP MUNI	1.CFE	20,723,362	26,119,050
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,932,410	7,102,495 .....	.....	.....	Credit Default Swap - 145395CM	.0	55,273	136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	5,932,410	7,047,222
000000-00-0	Corporate Bond First to Defaict	2.BZ	.0	1,393,833	1,629,329 .....	.....	.....	Credit Default Swap - 145395CM	.0	12,680	172967-EW-7	CITIGROUP INC CORPORATE	2.AFE	1,393,833	1,616,649
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,178,459	1,438,728 .....	.....	.....	Credit Default Swap - 145395CM	.0	11,197	172967-FX-4	CITIGROUP INC CORPORATE	2.AFE	1,178,459	1,427,532
000000-00-0	Corporate Bond First to Default	2.BZ	.0	890,002	1,117,981 .....	.....	.....	Credit Default Swap - 145395CM	.0	8,700	172967-JU-6	CITIGROUP INC CORPORATE	2.AFE	890,002	1,109,281
000000-00-0	Corporate Bond First to Default	2.BZ	.0	187,225	261,419 .....	.....	.....	Credit Default Swap - 145395CM	.0	2,034	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1.CFE	187,225	259,385
000000-00-0	Corporate Bond First to Default	2.BZ	.0	515	629 .....	.....	.....	Credit Default Swap - 145395CM	.0	5	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	515	624
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,874,818	16,431,882 .....	.....	.....	Credit Default Swap - 145395CM	.0	127,877	20279S-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	12,874,818	16,304,005
000000-00-0	Corporate Bond First to Default	2.BZ	.0	926,078	1,142,585 .....	.....	.....	Credit Default Swap - 145395CM	.0	8,892	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1.GFE	926,078	1,133,693
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,976,108	8,645,450 .....	.....	.....	Credit Default Swap - 145395CM	.0	67,281	244199-BF-1	DEERE & CO CORPORATE	1.FFE	6,976,108	8,578,169
000000-00-0	Corporate Bond First to Defaict	2.BZ	.0	4,589,213	5,653,538 .....	.....	.....	Credit Default Swap - 145395CM	.0	43,997	25468P-CX-2	WALT DISNEY CO CORPORATE	2.AFE	4,589,213	5,609,540
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,482,498	3,026,524 .....	.....	.....	Credit Default Swap - 145395CM	.0	23,553	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	2,482,498	3,002,971
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,494,365	16,679,790 .....	.....	.....	Credit Default Swap - 145395CM	.0	129,806	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1.EFE	13,494,365	16,549,984
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,358,211	10,429,956 .....	.....	.....	Credit Default Swap - 145395CM	.0	81,168	384802-AB-0	YW GRAINGER INC CORPORATE	1.GFE	8,358,211	10,348,788
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,212,594	18,825,300 .....	.....	.....	Credit Default Swap - 145395CM	.0	146,503	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	15,212,594	18,678,797
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,060,120	1,317,544 .....	.....	.....	Credit Default Swap - 145395CM	.0	10,253	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	1,060,120	1,307,291

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,827,564	14,638,928 .....	.....	.....	Credit Default Swap - 145395CM	.0	113,924	455434-B5-8	INDIANAPOLIS PIWR & LT CO CORPORATE	1.FFE	11,827,564	14,525,005
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,795,819	13,600,224 .....	.....	.....	Credit Default Swap - 145395CM	.0	105,840	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FORE	1.AFE	9,795,819	13,494,384
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,369,194	1,703,363 .....	.....	.....	Credit Default Swap - 145395CM	.0	13,256	459200-HF-1	IBM CORP CORP	1.GFE	1,369,194	1,690,107
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,713,690	3,281,435 .....	.....	.....	Credit Default Swap - 145395CM	.0	25,537	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	2,713,690	3,255,898
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,327,398	2,949,966 .....	.....	.....	Credit Default Swap - 145395CM	.0	22,957	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	2,327,398	2,927,009
000000-00-0	Corporate Bond First to Default	2.BZ	.0	45,269,566	59,534,610 .....	.....	.....	Credit Default Swap - 145395CM	.0	463,312	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	45,269,566	59,071,298
000000-00-0	Corporate Bond First to Default	2.BZ	.0	989,277	1,202,431 .....	.....	.....	Credit Default Swap - 145395CM	.0	9,358	539830-BB-4	LOCKHEED MARTIN CORP CORP	1.GFE	989,277	1,193,073
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,289,604	11,659,251 .....	.....	.....	Credit Default Swap - 145395CM	.0	90,735	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.GFE	9,289,604	11,568,516
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,185,408	13,226,062 .....	.....	.....	Credit Default Swap - 145395CM	.0	102,928	539830-BL-2	LOCKHEED MARTIN CORP CORPORATE	1.GFE	10,185,408	13,123,134
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,118,611	1,422,012 .....	.....	.....	Credit Default Swap - 145395CM	.0	11,066	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	1,118,611	1,410,946
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,769,871	16,424,521 .....	.....	.....	Credit Default Swap - 145395CM	.0	127,819	585055-AH-6	MEDTRONIC INC CORPORATE	1.GFE	13,769,871	16,296,701
000000-00-0	Corporate Bond First to Default	2.BZ	.0	114,957	137,716 .....	.....	.....	Credit Default Swap - 145395CM	.0	1,072	589331-AH-9	MERCK AND CO CORPORATE	1.EFE	114,957	136,644
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,043,702	10,247,073 .....	.....	.....	Credit Default Swap - 145395CM	.0	79,745	589331-AS-6	MERCK AND CO CORPORATE	1.EFE	8,043,702	10,167,328
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,040,853	1,322,350 .....	.....	.....	Credit Default Swap - 145395CM	.0	10,291	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,040,853	1,312,059
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,643,656	5,778,741 .....	.....	.....	Credit Default Swap - 145395CM	.0	44,972	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	4,643,656	5,733,770
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,452,475	1,843,402 .....	.....	.....	Credit Default Swap - 145395CM	.0	14,346	61747Y-DY-8	MORGAN STANLEY CORPORATE	1.GFE	1,452,475	1,829,057
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,302,967	2,735,641 .....	.....	.....	Credit Default Swap - 145395CM	.0	21,289	62952E-AA-5	NYU Hospitals Center CORPORATE	1.GFE	2,302,967	2,714,351
000000-00-0	Corporate Bond First to Default	2.BZ	.0	394,066	514,189 .....	.....	.....	Credit Default Swap - 145395CM	.0	4,002	62952E-AC-1	NYU Hospitals Center CORPORATE	1.GFE	394,066	510,188
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,196,427	5,091,500 .....	.....	.....	Credit Default Swap - 145395CM	.0	39,623	63946B-AG-5	NBCUniversal Media, LLC CORPORATE	1.GFE	4,196,427	5,051,877
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,095,195	6,309,891 .....	.....	.....	Credit Default Swap - 145395CM	.0	49,105	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1.FFE	5,095,195	6,260,786
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,541,145	12,705,255 .....	.....	.....	Credit Default Swap - 145395CM	.0	98,875	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	9,541,145	12,606,380
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,204,360	13,944,467 .....	.....	.....	Credit Default Swap - 145395CM	.0	108,519	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	10,204,360	13,835,948
000000-00-0	Corporate Bond First to Default	2.BZ	.0	282,742	333,694 .....	.....	.....	Credit Default Swap - 145395CM	.0	2,597	662352-AB-9	Northwell Health CORPORATE	1.GFE	282,742	331,097
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,143,596	6,366,058 .....	.....	.....	Credit Default Swap - 145395CM	.0	49,542	665772-CG-2	NORTHERN STATES PIWR MINN CORPORATE	1.FFE	5,143,596	6,316,516
000000-00-0	Corporate Bond First to Default	2.BZ	.0	130,467	172,512 .....	.....	.....	Credit Default Swap - 145395CM	.0	1,343	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.OFE	130,467	171,169
000000-00-0	Corporate Bond First to Default	2.BZ	.0	37,381,673	47,471,095 .....	.....	.....	Credit Default Swap - 145395CM	.0	369,431	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.OFE	37,381,673	47,101,664
000000-00-0	Corporate Bond First to Default	2.BZ	.0	251,006	350,072 .....	.....	.....	Credit Default Swap - 145395CM	.0	2,724	677632-PA-3	OH ST UNIV GEN ROPTS CORP MUNI	1.OFE	251,006	347,347
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,674,116	9,491,196 .....	.....	.....	Credit Default Swap - 145395CM	.0	73,863	68233J-AS-3	Oncor Electric Delivery Co CORPORAT	1.FFE	7,674,116	9,417,333
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,127,133	13,053,814 .....	.....	.....	Credit Default Swap - 145395CM	.0	101,588	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	10,127,133	12,952,226
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,021,984	7,297,831 .....	.....	.....	Credit Default Swap - 145395CM	.0	56,793	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	6,021,984	7,241,037
000000-00-0	Corporate Bond First to Default	2.BZ	.0	981,818	1,179,347 .....	.....	.....	Credit Default Swap - 145395CM	.0	9,178	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	981,818	1,170,169
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,205,010	1,409,426 .....	.....	.....	Credit Default Swap - 145395CM	.0	10,968	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,205,010	1,398,458
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,847,984	2,171,145 .....	.....	.....	Credit Default Swap - 145395CM	.0	16,896	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	1,847,984	2,154,249
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,659,777	11,007,564 .....	.....	.....	Credit Default Swap - 145395CM	.0	85,663	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	8,659,777	10,921,900
000000-00-0	Corporate Bond First to Default	2.BZ	.0	57,098,354	74,032,867 .....	.....	.....	Credit Default Swap - 145395CM	.0	576,141	74444B-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	57,098,354	73,456,726
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,030,585	3,655,714 .....	.....	.....	Credit Default Swap - 145395CM	.0	28,450	74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	3,030,585	3,627,265
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,551,271	5,672,405 .....	.....	.....	Credit Default Swap - 145395CM	.0	44,144	74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,551,271	5,628,261
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,970,828	7,124,487 .....	.....	.....	Credit Default Swap - 145395CM	.0	55,444	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1.FFE	5,970,828	7,069,042
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,661,088	3,247,842 .....	.....	.....	Credit Default Swap - 145395CM	.0	25,275	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1.OFE	2,661,088	3,222,567
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,310,659	10,273,460 .....	.....	.....	Credit Default Swap - 145395CM	.0	79,950	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1.OFE	8,310,659	10,193,509
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,957,052	6,187,987 .....	.....	.....	Credit Default Swap - 145395CM	.0	48,156	797440-BH-5	San Diego Gas Electric Engine CORPO	1.FFE	4,957,052	6,139,830
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,103,388	9,609,387 .....	.....	.....	Credit Default Swap - 145395CM	.0	74,782	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	8,103,388	9,534,604
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,921,188	8,591,509 .....	.....	.....	Credit Default Swap - 145395CM	.0	66,861	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	6,921,188	8,524,647
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,625,035	9,825,629 .....	.....	.....	Credit Default Swap - 145395CM	.0	76,465	822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	7,625,035	9,749,164
000000-00-0	Corporate Bond First to Default	2.BZ	.0	21,760,600	27,236,686			Credit Default Swap - 145395CM	.0	211,962	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP	1.OFE	21,760,600	27,024,723

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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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	23,387,193	30,387,103			Credit Default Swap - 145395CM	.0	236,479	82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	23,387,193	30,150,624
												SOUTHERN BAPTIST HOSP INC CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,007,808	3,936,036			Credit Default Swap - 145395CM	.0	30,631	842329-AA-2		1.OFE	3,007,808	3,905,404
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,187,335	16,386,934			Credit Default Swap - 145395CM	.0	127,527	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	14,187,335	16,259,408
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,356,347	9,267,747			Credit Default Swap - 145395CM	.0	72,124	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	7,356,347	9,195,623
												STATE GRID OVERSEAS INVESTMENT GOVT			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,228,246	25,867,613			Credit Default Swap - 145395CM	.0	201,308	857004-AD-7		1.EFE	20,228,246	25,666,305
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,948,625	8,744,557			Credit Default Swap - 145395CM	.0	68,052	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1.DFE	6,948,625	8,676,505
												TEACHERS INS & ANN ASSOC OF AM CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	173,819	201,780			Credit Default Swap - 145395CM	.0	1,570	878091-BC-0		1.DFE	173,819	200,210
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,778,749	6,540,336			Credit Default Swap - 145395CM	.0	50,898	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.OFE	4,778,749	6,489,438
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,401,148	11,710,083			Credit Default Swap - 145395CM	.0	91,131	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	9,401,148	11,618,952
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,295,292	10,705,139			Credit Default Swap - 145395CM	.0	83,310	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	8,295,292	10,621,829
000000-00-0	Corporate Bond First to Default	2.BZ	.0	147,523	196,178			Credit Default Swap - 145395CM	.0	1,527	899043-AA-1	TUFTS UNIVERSITY IMA CORP	1.DFE	147,523	194,652
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,167,207	4,847,179			Credit Default Swap - 145395CM	.0	37,722	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,167,207	4,809,457
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,035,934	2,539,164			Credit Default Swap - 145395CM	.0	19,760	91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,035,934	2,519,403
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,689,307	1,980,255			Credit Default Swap - 145395CM	.0	15,411	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	1,689,307	1,964,844
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,788,378	10,791,997			Credit Default Swap - 145395CM	.0	83,986	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	8,788,378	10,708,011
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,698,236	5,500,711			Credit Default Swap - 145395CM	.0	42,808	949746-RF-0	WELLS FARGO CO	2.BFE	4,698,236	5,457,903
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,000,000	7,021,635			Credit Default Swap - 145395CM	.0	54,644	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	5,000,000	6,966,991
												WISCONSIN PUBLIC SERVICE CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,227,504	25,770,668			Credit Default Swap - 145395CM	.0	200,553	976843-BJ-0		1.FFE	20,227,504	25,570,115
000000-00-0	Corporate Bond First to Default	2.BZ	300,000,000	11,457,694	11,311,636	09/20/2021	12/20/2031	Credit Default Swap - 145734CM	2,009,621	61,809	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	9,448,073	11,249,827
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,781,453	5,981,710			Credit Default Swap - 145734CM	.0	32,685	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	4,781,453	5,949,024
000000-00-0	Corporate Bond First to Default	2.BZ	.0	19,566,938	24,157,275			Credit Default Swap - 145734CM	.0	132,000	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,566,938	24,025,275
000000-00-0	Corporate Bond First to Default	2.BZ	.0	42,592,709	51,518,087			Credit Default Swap - 145734CM	.0	281,504	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1.FFE	42,592,709	51,256,583
000000-00-0	Corporate Bond First to Default	2.BZ	.0	511,328	690,657			Credit Default Swap - 145734CM	.0	3,774	141781-BF-0	Cargill Inc CORPORATE	1.FFE	511,328	686,883
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,450,918	1,742,053			Credit Default Swap - 145734CM	.0	9,519	171232-AS-0	CHUBB CORPORATION CORPORATE	1.GFE	1,450,918	1,732,534
000000-00-0	Corporate Bond First to Default	2.BZ	.0	99,804	111,963			Credit Default Swap - 145734CM	.0	612	172967-EP-2	CITIGROUP INC CORPORATE	2.AFE	99,804	111,351
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,268,822	1,503,528			Credit Default Swap - 145734CM	.0	8,216	20030N-BB-6	COMCAST CORP CORPORATE	1.GFE	1,268,822	1,495,313
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,490,590	14,815,781			Credit Default Swap - 145734CM	.0	80,956	20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	1.GFE	12,490,590	14,734,825
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,968,281	3,543,922			Credit Default Swap - 145734CM	.0	19,365	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	2,968,281	3,524,557
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,849,153	2,161,701			Credit Default Swap - 145734CM	.0	11,812	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,849,153	2,149,889
000000-00-0	Corporate Bond First to Default	2.BZ	.0	822,758	953,079			Credit Default Swap - 145734CM	.0	5,208	30251B-AC-2	FMR LLC CORPORATE	1.EFE	822,758	947,871
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,881,831	2,292,868			Credit Default Swap - 145734CM	.0	12,529	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	1,881,831	2,280,340
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,142,859	3,608,307			Credit Default Swap - 145734CM	.0	19,716	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	3,142,859	3,588,591
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,435,163	19,409,326			Credit Default Swap - 145734CM	.0	106,056	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	16,435,163	19,303,270
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,618,208	4,214,453			Credit Default Swap - 145734CM	.0	23,029	404201-AD-9	HSBC BANK USA MONEY MARKET	1.FFE	3,618,208	4,191,424
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,886,077	6,055,286			Credit Default Swap - 145734CM	.0	33,087	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,886,077	6,022,199
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,405,868	6,436,246			Credit Default Swap - 145734CM	.0	35,169	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	5,405,868	6,401,077
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,617,909	3,104,299			Credit Default Swap - 145734CM	.0	16,962	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,617,909	3,087,336
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,162,757	19,928,142			Credit Default Swap - 145734CM	.0	108,891	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1.AFE	16,162,757	19,819,251
												KENTUCKY UTILITIES COMPANY CORPORAT			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,808,477	6,962,575			Credit Default Swap - 145734CM	.0	38,045	491674-BL-0	MEMORIAL SLOAN-KETTERING CANCER CORP	1.FFE	5,808,477	6,924,530
000000-00-0	Corporate Bond First to Default	2.BZ	.0	384,510	498,842			Credit Default Swap - 145734CM	.0	2,726	586054-AB-4	METLIFE INC CORPORATE	1.DFE	384,510	496,116
000000-00-0	Corporate Bond First to Default	2.BZ	.0	949,053	1,198,019			Credit Default Swap - 145734CM	.0	6,546	59156R-BN-7	METLIFE INC CORPORATE	1.GFE	949,053	1,191,473
000000-00-0	Corporate Bond First to Default	2.BZ	.0	225,253	281,410			Credit Default Swap - 145734CM	.0	1,538	594918-AX-2	MICROSOFT CORP CORPORATE	1.AFE	225,253	279,873
000000-00-0	Corporate Bond First to Default	2.BZ	.0	23,660,121	27,787,062			Credit Default Swap - 145734CM	.0	151,834	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	23,660,121	27,635,228
000000-00-0	Corporate Bond First to Default	2.BZ	.0	231,585	276,229			Credit Default Swap - 145734CM	.0	1,509	62952E-AB-3	NVU Hospitals Center CORP	1.GFE	231,585	274,719
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,115,707	17,907,834			Credit Default Swap - 145734CM	.0	97,852	63946B-AJ-9	NBCUniversal Media, LLC CORPORATE	1.GFE	15,115,707	17,809,982
000000-00-0	Corporate Bond First to Default	2.BZ	.0	593,718	696,876			Credit Default Swap - 145734CM	.0	3,808	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1.GFE	593,718	693,068
												ORANGE & ROCKLAND UTILITIES IN CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	114,690	124,678			Credit Default Swap - 145734CM	.0	681	684065-BH-7	PRESIDENT & FELLOWS OF HARVARD CORP	1.GFE	114,690	123,997
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,577,253	5,828,035			Credit Default Swap - 145734CM	.0	31,845	740916-AL-7	PROCTER & GAMBLE CO CORPORATE	1.AFE	4,577,253	5,796,190
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,681,713	7,171,011			Credit Default Swap - 145734CM	.0	39,184	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	5,681,713	7,151,827
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,155,630	1,425,764			Credit Default Swap - 145734CM	.0	7,791	743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	1,155,630	1,417,974
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,969,957	3,663,296			Credit Default Swap - 145734CM	.0	20,017	743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	2,969,957	3,643,279
												PUBLIC SVC ELEC & GAS CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,831,324	5,746,768			Credit Default Swap - 145734CM	.0	31,401	744560-AV-8		1.EFE	4,831,324	5,715,367

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.6 226,811	.7 467,097			Credit Default Swap - 145734CM	.0	40,802	744560-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	.6 226,811	.7 426,296
000000-00-0	Corporate Bond First to Default	2.BZ	.0	23,311,460	26,614,017			Credit Default Swap - 145734CM	.0	145,424	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1.FFE	23,311,460	26,468,593
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,170,251	1,359,502			Credit Default Swap - 145734CM	.0	7,429	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,170,251	1,352,073
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,238,627	20,624,293			Credit Default Swap - 145734CM	.0	112,695	74727P-AV-3	STATE OF QATAR GOV'T FOREIGN	1.DFE	17,238,627	20,511,598
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,075,697	1,232,454			Credit Default Swap - 145734CM	.0	6,734	828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE	1.GFE	1,075,697	1,225,719
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,076,032	2,287,440			Credit Default Swap - 145734CM	.0	12,499	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	2,076,032	2,274,941
												STATE GRID OVERSEAS INVESTMENT CORP	1.EFE	1,002,175	1,233,984
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,002,175	1,240,763			Credit Default Swap - 145734CM	.0	6,780	856899-AC-3		1.GFE	9,907,164	12,061,427
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,907,164	12,127,694			Credit Default Swap - 145734CM	.0	66,268	875127-BC-5	Tampa Electric CORPORATE	1.GFE	8,668,071	10,166,349
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,668,071	10,222,205			Credit Default Swap - 145734CM	.0	55,856	875127-BD-3	Tampa Electric CORPORATE	1.GFE	65,939	75,608
000000-00-0	Corporate Bond First to Default	2.BZ	.0	65,939	76,024			Credit Default Swap - 145734CM	.0	415	902133-AG-2	Tyco Electro CORP	1.FFE	12,573,432	15,554,477
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,573,432	15,639,936			Credit Default Swap - 145734CM	.0	85,459	906548-CL-4	UNION ELECTRIC CO CORPORATE	2.AFE	36,053	36,916
000000-00-0	Corporate Bond First to Default	2.BZ	.0	36,053	36,916			Credit Default Swap - 145734CM	.0	202	907818-EM-6	UNION PACIFIC CORP CORPORATE	2.AFE	1,519,141	1,730,113
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,519,141	1,739,619			Credit Default Swap - 145734CM	.0	9,506	927804-FG-4	Virginia Electric Power CORPORATE	1.FFE	1,572,328	1,867,361
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,572,328	1,867,361			Credit Default Swap - 145734CM	.0	10,204	927804-FR-0	Virginia Electric Power CORPORATE	1.CFE	1,700,719	2,028,246
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,700,719	2,028,246			Credit Default Swap - 145734CM	.0	11,083	931142-CY-7	WAL MART STORES INC CORPORATE	2.BFE	3,363,965	3,937,856
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,363,965	3,937,856			Credit Default Swap - 145734CM	.0	21,517	94974B-GE-4	Wells Fargo & Co NT CORPORATE	2.AFE	999,045	1,166,339
000000-00-0	Corporate Bond First to Default	2.BZ	.0	999,045	1,172,747			Credit Default Swap - 145734CM	.0	6,408	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1.FFE	4,677,452	5,498,867
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,677,452	5,529,079			Credit Default Swap - 145734CM	.0	30,212	95709T-AJ-9	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	3,662,906	4,512,966
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,662,906	4,537,761			Credit Default Swap - 145734CM	.0	24,795	976843-BH-4		1.FFE	4,999,107	6,074,393
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	7,395,088	6,109,063	09/23/2021	12/20/2031	Credit Default Swap - 146223CM	2,395,981	34,670	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1.DFE	645,698	796,127
000000-00-0	Corporate Bond First to Default	2.BZ	.0	645,698	800,671			Credit Default Swap - 146223CM	.0	4,544	072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP	1.EFE	786,732	989,124
000000-00-0	Corporate Bond First to Default	2.BZ	.0	786,732	989,124			Credit Default Swap - 146223CM	.0	5,614	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.FFE	1,406,685	1,710,473
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,406,685	1,710,473			Credit Default Swap - 146223CM	.0	9,707	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1.FFE	81,298	97,863
000000-00-0	Corporate Bond First to Default	2.BZ	.0	81,298	97,863			Credit Default Swap - 146223CM	.0	555	17858P-AA-9	CITY OF HOPE CORPORATE	1.GFE	1,985,195	2,274,371
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,985,195	2,274,371			Credit Default Swap - 146223CM	.0	12,908	20030N-CG-4	COMCAST CORP CORPORATE	1.EFE	14,154,242	17,100,683
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,154,242	17,100,683			Credit Default Swap - 146223CM	.0	97,050	23338V-AE-6	DTE ELECTRIC CO CORPORATE	1.FFE	8,264,155	9,713,560
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,264,155	9,713,560			Credit Default Swap - 146223CM	.0	55,127	250847-EK-2	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	2,289,017	2,754,768
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,289,017	2,754,768			Credit Default Swap - 146223CM	.0	15,634	26442R-AB-7		2.AFE	18,850,157	22,412,452
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,850,157	22,412,452			Credit Default Swap - 146223CM	.0	127,196	278865-BA-7	Ecolab Inc CORPORATE	1.EFE	7,150,570	8,609,674
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,150,570	8,609,674			Credit Default Swap - 146223CM	.0	48,862	341081-FF-9	FLORIDA POWER & LIGHT CORPORATE	2.AFE	3,347,113	3,942,521
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,347,113	3,942,521			Credit Default Swap - 146223CM	.0	22,375	38141E-C3-1	GOLDMAN SACHS CORPORATE	1.FFE	1,088,171	1,311,263
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,088,171	1,311,263			Credit Default Swap - 146223CM	.0	7,442	455434-BT-6	INDIANAPOLIS PIWR & LT CO CORPORATE	1.FFE	20,151,715	22,726,727
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,151,715	22,726,727			Credit Default Swap - 146223CM	.0	128,979	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.GFE	2,542,229	3,097,782
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,542,229	3,097,782			Credit Default Swap - 146223CM	.0	17,581	585055-BT-2	MEDTRONIC INC CORP	1.DFE	2,242,224	2,869,241
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,242,224	2,869,241			Credit Default Swap - 146223CM	.0	16,284	586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CORP	1.EFE	5,187,426	6,273,808
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,187,426	6,273,808			Credit Default Swap - 146223CM	.0	35,605	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	1,782,757	2,198,391
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,782,757	2,198,391			Credit Default Swap - 146223CM	.0	12,476	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1.GFE	22,793,951	26,775,491
000000-00-0	Corporate Bond First to Default	2.BZ	.0	22,793,951	26,775,491			Credit Default Swap - 146223CM	.0	151,957	617482-V9-2	MORGAN STANLEY CORPORATE	1.EFE	11,064,530	13,705,610
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,064,530	13,705,610			Credit Default Swap - 146223CM	.0	77,782	665772-CN-7	NORTHERN STATES PIWR MINN CORPORATE	1.EFE	4,782,960	5,754,352
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,782,960	5,754,352			Credit Default Swap - 146223CM	.0	32,657	665789-BA-0	NORTHERN STATES PIWR - WISC CORPORA	1.EFE	2,391,966	2,913,441
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,391,966	2,913,441			Credit Default Swap - 146223CM	.0	16,534	69351U-AT-0	PPL Electric Utilities Corp CORPORA	1.FFE	28,117,057	34,051,595
000000-00-0	Corporate Bond First to Default	2.BZ	.0	28,117,057	34,051,595			Credit Default Swap - 146223CM	.0	193,250	717081-EK-5	PFIZER INC CORPORATE	1.EFE	1,001,583	1,092,289
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,001,583	1,092,289			Credit Default Swap - 146223CM	.0	6,199	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1.FFE	4,999,583	6,178,377
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,999,583	6,178,377			Credit Default Swap - 146223CM	.0	35,064	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1.EFE	7,323,893	8,778,121
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,323,893	8,778,121			Credit Default Swap - 146223CM	.0	49,818	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	16,227,287	19,647,320
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,227,287	19,647,320			Credit Default Swap - 146223CM	.0	111,503	744560-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,289,481	1,504,474
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,289,481	1,504,474			Credit Default Swap - 146223CM	.0	8,538	744560-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,814,028	4,384,982			Credit Default Swap - 146223CM	.0	24,886	745332-CE-4	PUGET SOUND ENERGY CORPORATE	1.FFE	3,814,028	4,360,096
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,495,162	5,153,240			Credit Default Swap - 146223CM	.0	29,246	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	4,495,162	5,123,994
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,393,918	21,098,859			Credit Default Swap - 146223CM	.0	119,741	907818-DT-2	UNION PACIFIC CORP	2.AFE	18,393,918	20,979,119
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,727,655	11,715,955			Credit Default Swap - 146223CM	.0	66,491	907818-EF-1	UNION PACIFIC CORP CORPORATE	2.AFE	9,727,655	11,649,464
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,411,980	5,184,003			Credit Default Swap - 146223CM	.0	29,420	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,411,980	5,154,582
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,982,890	6,052,255			Credit Default Swap - 146223CM	.0	34,348	911312-AR-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,982,890	6,017,907
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,010,914	3,652,447			Credit Default Swap - 146223CM	.0	20,728	91324P-CX-8	UNITEHEALTH GROUP INC CORPORATE	1.GFE	3,010,914	3,631,718
												UNIVERSITY CALIF REGTS MED CTR CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	693,226	832,019			Credit Default Swap - 146223CM	.0	4,722	913366-EP-1		1.DFE	693,226	827,297
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,370,659	6,641,575			Credit Default Swap - 146223CM	.0	37,692	931142-DK-6	WAL MART STORES INC CORPORATE	1.CFE	5,370,659	6,603,882
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,594,204	1,874,272			Credit Default Swap - 146223CM	.0	10,637	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	1,594,204	1,863,635
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,352,628	1,506,169			Credit Default Swap - 146223CM	.0	8,548	95709T-AM-2	Westar Energy Inc CORPORATE	1.FFE	1,352,628	1,497,622
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,192,766	1,401,331			Credit Default Swap - 146223CM	.0	7,953	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	1,192,766	1,393,378
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,905,587	2,286,868			Credit Default Swap - 146223CM	.0	12,978	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1.GFE	1,905,587	2,273,890
000000-00-0	Corporate Bond First to Default	2.BZ	450,000,000	12,007,535	867,725	09/23/2021	12/20/2026	Credit Default Swap - 146227CM	11,283,806	16,989	002824-BN-9	ABBOTT LABORATORIES CORPORATE	1.FFE	723,729	870,737
												ADVOCATE HEALTH AND HOSPITALS CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,088,656	3,811,990			Credit Default Swap - 146227CM	.0	72,952	007589-AB-0		1.CFE	3,088,656	3,739,038
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,107,030	9,989,957			Credit Default Swap - 146227CM	.0	191,182	010392-FW-5	ALABAMA POWER CORPORATE	1.FFE	8,107,030	9,798,775
000000-00-0	Corporate Bond First to Default	2.BZ	.0	745,223	883,342			Credit Default Swap - 146227CM	.0	16,905	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	745,223	866,437
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,395,152	2,860,018			Credit Default Swap - 146227CM	.0	54,733	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	2,395,152	2,805,285
												BAY AREA TOLL AUTH CALIF TOLL CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	528,248	623,383			Credit Default Swap - 146227CM	.0	11,930	072024-NJ-2		1.DFE	528,248	611,453
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,803,837	4,034,480			Credit Default Swap - 146227CM	.0	77,210	110122-DH-8	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	3,803,837	3,957,270
												CANADIAN NATL RAILWAY NT CORP FOREI			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,287,976	1,513,506			Credit Default Swap - 146227CM	.0	28,965	136375-BW-1		1.FFE	1,287,976	1,484,542
												CANADIAN NATL RAILWAY NT CORP FOREI			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,064,636	1,234,339			Credit Default Swap - 146227CM	.0	23,622	136375-BZ-4		1.FFE	1,064,636	1,210,717
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,867,893	2,302,457			Credit Default Swap - 146227CM	.0	44,063	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1.FFE	1,867,893	2,258,394
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,017,022	1,292,510			Credit Default Swap - 146227CM	.0	24,735	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1.FFE	1,017,022	1,267,775
												CHICAGO ILL O HARE INTL ARPT CORPOR			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	492,804	588,104			Credit Default Swap - 146227CM	.0	11,255	167593-AN-2		1.FFE	492,804	576,849
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,788,364	6,759,347			Credit Default Swap - 146227CM	.0	129,357	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	5,788,364	6,629,991
000000-00-0	Corporate Bond First to Default	2.BZ	.0	959,933	1,130,035			Credit Default Swap - 146227CM	.0	21,626	20030N-AX-9	COMCAST CORP CORPORATE	1.GFE	959,933	1,108,409
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,482,777	1,755,764			Credit Default Swap - 146227CM	.0	33,601	20030N-AY-7	COMCAST CORP CORPORATE	1.GFE	1,482,777	1,722,164
000000-00-0	Corporate Bond First to Default	2.BZ	.0	811,809	958,272			Credit Default Swap - 146227CM	.0	18,339	20030N-CE-9	COMCAST CORP CORPORATE	1.GFE	811,809	939,933
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,382,330	1,597,650			Credit Default Swap - 146227CM	.0	30,575	20825C-AP-9	Conocophillips CORPORATE	1.GFE	1,382,330	1,567,075
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,994,111	11,861,422			Credit Default Swap - 146227CM	.0	226,997	210518-CU-8	Consumers Energy CORPORATE	1.FFE	9,994,111	11,634,424
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,892,943	8,225,985			Credit Default Swap - 146227CM	.0	157,424	210518-CX-2	Consumers Energy CORPORATE	1.EFE	6,892,943	8,068,561
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,670,201	2,045,576			Credit Default Swap - 146227CM	.0	39,147	23338V-AE-6	DTE ELECTRIC CO CORPORATE	1.EFE	1,670,201	2,006,429
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,062,342	1,187,214			Credit Default Swap - 146227CM	.0	22,720	247109-BR-1	DELMARVA PWIR & LIGHT CO CORPORATE	1.FFE	1,062,342	1,164,494
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,481,494	1,680,930			Credit Default Swap - 146227CM	.0	32,169	25468T-EB-8	WALT DISNEY COMPANY CORPORATE	2.AFE	1,481,494	1,648,762
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,764,254	3,171,904			Credit Default Swap - 146227CM	.0	60,702	25468T-ET-9	WALT DISNEY COMPANY CORPORATE	2.AFE	2,764,254	3,111,202
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,257,535	7,433,664			Credit Default Swap - 146227CM	.0	142,261	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	6,257,535	7,291,403
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,012,935	1,213,143			Credit Default Swap - 146227CM	.0	23,216	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	1,012,935	1,189,926
												DUKE ENERGY CAROLINAS LLC CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,922,685	2,272,518			Credit Default Swap - 146227CM	.0	43,490	26442C-AP-9		1.FFE	1,922,685	2,229,027
												ELECTRICITE DE FRANCE CORP FOREIGN			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,015,692	1,179,030			Credit Default Swap - 146227CM	.0	22,564	268317-AK-0		1.GFE	1,015,692	1,156,467
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,755,631	3,222,638			Credit Default Swap - 146227CM	.0	61,673	278865-AM-2	Ecolab Inc CORPORATE	2.AFE	2,755,631	3,160,965
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,945,615	13,208,588			Credit Default Swap - 146227CM	.0	252,779	29364W-BB-3	ENERGY LOUISIANA LLC CORPORATE	1.FFE	10,945,615	12,955,810
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,097,537	9,716,451			Credit Default Swap - 146227CM	.0	185,948	30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE	1.DFE	8,097,537	9,530,503
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,238,584	1,238,584			Credit Default Swap - 146227CM	.0	23,703	341081-FL-6	FLORIDA POWER & LIGHT CORPORATE	1.DFE	992,537	1,214,880
												GEORGE WASHINGTON UNIVERSITY CORPOR			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	506,513	628,986			Credit Default Swap - 146227CM	.0	12,037	372546-AT-8		1.EFE	506,513	616,949
000000-00-0	Corporate Bond First to Default	2.BZ	.0	131,388	149,246			Credit Default Swap - 146227CM	.0	2,856	404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN	1.GFE	131,388	146,390
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,836,702	11,936,491			Credit Default Swap - 146227CM	.0	228,434	437076-BS-0	Home Depot Inc CORPORATE	1.FFE	9,836,702	11,708,057
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,171,137	1,400,872			Credit Default Swap - 146227CM	.0	26,809	438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	1,171,137	1,374,063
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,031,796	2,470,558			Credit Default Swap - 146227CM	.0	47,280	454889-AT-3	INDIANA MICH PWIR CO CORPORATE	1.GFE	2,031,796	2,423,278
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,797,233	3,222,549			Credit Default Swap - 146227CM	.0	61,671	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	2,797,233	3,160,878
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,940,292	2,213,894			Credit Default Swap - 146227CM	.0	42,368	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1.FFE	1,940,292	2,171,525
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,267,373	6,558,994			Credit Default Swap - 146227CM	.0	125,522	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	5,267,373	6,433,472
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,380,347	2,765,700			Credit Default Swap - 146227CM	.0	52,928	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	2,380,347	2,712,771

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	366,751	442,743 .....	.....	.....	Credit Default Swap - 146227CM	.0	8,473	483050-AB-9	KAISER FOUNDATION HOSPITALS CORPORA	1.DFE	366,751	434,270
000000-00-0	Corporate Bond First to Default	2.BZ	.0	955,959	1,172,459 .....	.....	.....	Credit Default Swap - 146227CM	.0	22,438	532457-BJ-6	Eli Lilly & Co CORPORATE	1.FFE	955,959	1,150,021
000000-00-0	Corporate Bond First to Default	2.BZ	.0	50,180	61,324 .....	.....	.....	Credit Default Swap - 146227CM	.0	1,174	532457-BR-8	Eli Lilly & Co CORPORATE	1.FFE	50,180	60,150
000000-00-0	Corporate Bond First to Default	2.BZ	.0	39,283,619	42,982,822 .....	.....	.....	Credit Default Swap - 146227CM	.0	822,582	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	39,283,619	42,160,240
000000-00-0	Corporate Bond First to Default	2.BZ	.0	108,541	131,937 .....	.....	.....	Credit Default Swap - 146227CM	.0	2,525	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	108,541	129,413
000000-00-0	Corporate Bond First to Default	2.BZ	.0	354,239	432,525 .....	.....	.....	Credit Default Swap - 146227CM	.0	8,277	54438C-PA-4	LOS ANGELES CALIF CMINTY COLLEG CORP	1.BFE	354,239	424,248
000000-00-0	Corporate Bond First to Default	2.BZ	.0	493,337	597,450 .....	.....	.....	Credit Default Swap - 146227CM	.0	11,434	544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORP	1.BFE	493,337	586,016
000000-00-0	Corporate Bond First to Default	2.BZ	.0	647,311	827,611 .....	.....	.....	Credit Default Swap - 146227CM	.0	15,838	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	647,311	811,773
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,844,257	12,178,027 .....	.....	.....	Credit Default Swap - 146227CM	.0	233,056	578454-AC-4	MAYO CLINIC CORP	1.CFE	9,844,257	11,944,970
000000-00-0	Corporate Bond First to Default	2.BZ	.0	171,497	196,378 .....	.....	.....	Credit Default Swap - 146227CM	.0	3,758	585055-AA-9	MEDTRONIC INC CORPORATE	1.GFE	171,497	192,619
000000-00-0	Corporate Bond First to Default	2.BZ	.0	419,863	455,507 .....	.....	.....	Credit Default Swap - 146227CM	.0	8,717	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	419,863	446,790
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,251,292	11,157,929 .....	.....	.....	Credit Default Swap - 146227CM	.0	213,534	589331-AJ-4	Merck & Co Inc CORPORATE	1.EFE	9,251,292	10,944,395
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,887,031	2,350,513 .....	.....	.....	Credit Default Swap - 146227CM	.0	44,983	584918-BC-7	MICROSOFT CORP CORPORATE	1.AFE	1,887,031	2,305,530
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,466,732	2,772,204 .....	.....	.....	Credit Default Swap - 146227CM	.0	53,053	58562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1.GFE	2,466,732	2,719,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,025,115	15,510,275 .....	.....	.....	Credit Default Swap - 146227CM	.0	296,827	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	13,025,115	15,213,448
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,595,006	1,872,881 .....	.....	.....	Credit Default Swap - 146227CM	.0	35,842	63946B-AF-7	NBCUniversal Media, LLC CORPORATE	1.GFE	1,595,006	1,837,039
000000-00-0	Corporate Bond First to Default	2.BZ	.0	37,003,735	46,903,983 .....	.....	.....	Credit Default Swap - 146227CM	.0	897,623	641062-AN-4	NESTLE HLDGS INC. CORPORATE	1.DFE	37,003,735	46,006,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,696,424	7,077,828 .....	.....	.....	Credit Default Swap - 146227CM	.0	135,452	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	5,696,424	6,942,376
000000-00-0	Corporate Bond First to Default	2.BZ	.0	60,915,555	74,657,605 .....	.....	.....	Credit Default Swap - 146227CM	.0	1,428,757	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	60,915,555	73,228,849
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,961,915	4,918,899 .....	.....	.....	Credit Default Swap - 146227CM	.0	94,135	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	3,961,915	4,824,764
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,689,787	8,174,508 .....	.....	.....	Credit Default Swap - 146227CM	.0	156,439	693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE	1.EFE	6,689,787	8,018,068
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,756,251	5,823,429 .....	.....	.....	Credit Default Swap - 146227CM	.0	111,446	69351U-AU-7	PPL Electric Utilities Corp CORPORA	1.EFE	4,756,251	5,711,983
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,643,172	8,096,053 .....	.....	.....	Credit Default Swap - 146227CM	.0	154,938	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	6,643,172	7,941,115
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,915,647	5,797,456 .....	.....	.....	Credit Default Swap - 146227CM	.0	110,949	740189-AH-8	Precision Castparts Corp CORPORATE	1.CFE	4,915,647	5,686,507
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,999,583	6,263,174 .....	.....	.....	Credit Default Swap - 146227CM	.0	119,861	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	4,999,583	6,143,313
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,840,362	14,440,148 .....	.....	.....	Credit Default Swap - 146227CM	.0	276,348	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	11,840,362	14,163,801
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,601,546	1,965,698 .....	.....	.....	Credit Default Swap - 146227CM	.0	37,618	74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,601,546	1,928,080
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,110,255	3,568,561 .....	.....	.....	Credit Default Swap - 146227CM	.0	68,293	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	3,110,255	3,500,268
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,215,065	2,683,300 .....	.....	.....	Credit Default Swap - 146227CM	.0	51,352	74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	2,215,065	2,631,949
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,805,155	5,841,144 .....	.....	.....	Credit Default Swap - 146227CM	.0	111,785	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	4,805,155	5,729,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,350,973	1,575,170 .....	.....	.....	Credit Default Swap - 146227CM	.0	30,145	797440-BL-7	San Diego Gas Electric Engine CORPO	1.FFE	1,350,973	1,545,025
000000-00-0	Corporate Bond First to Default	2.BZ	.0	314,715	381,700 .....	.....	.....	Credit Default Swap - 146227CM	.0	7,305	79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP	1.DFE	314,715	374,395
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,412,991	5,527,569 .....	.....	.....	Credit Default Swap - 146227CM	.0	105,784	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	4,412,991	5,421,786
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,506,931	19,320,277 .....	.....	.....	Credit Default Swap - 146227CM	.0	369,741	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	16,506,931	18,950,536
000000-00-0	Corporate Bond First to Default	2.BZ	.0	987,059	1,250,451 .....	.....	.....	Credit Default Swap - 146227CM	.0	23,930	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	987,059	1,226,520
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,212,869	1,432,578 .....	.....	.....	Credit Default Swap - 146227CM	.0	27,416	878091-BQ-8	TEACHERS INS & ANN ASSOC OF AM CORP	1.DFE	1,212,869	1,405,162
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,965,998	25,655,995 .....	.....	.....	Credit Default Swap - 146227CM	.0	490,990	88579V-BQ-2	3M CO CORPORATE	1.EFE	20,965,998	25,165,005
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,107,466	3,701,333 .....	.....	.....	Credit Default Swap - 146227CM	.0	70,834	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	3,107,466	3,630,499
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,060,259	6,222,693 .....	.....	.....	Credit Default Swap - 146227CM	.0	119,087	91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	5,060,259	6,103,606
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,178,080	14,996,030 .....	.....	.....	Credit Default Swap - 146227CM	.0	286,986	91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	12,178,080	14,709,044
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,247,510	4,094,539 .....	.....	.....	Credit Default Swap - 146227CM	.0	78,359	91412N-BQ-3	UNIVERSITY OF CHICAGO CORPORATE	1.CFE	3,247,510	4,016,180
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,743,243	12,277,546 .....	.....	.....	Credit Default Swap - 146227CM	.0	234,961	931142-DG-5	WAL MART STORES INC CORPORATE	1.CFE	9,743,243	12,042,585
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,018,409	1,289,296 .....	.....	.....	Credit Default Swap - 146227CM	.0	24,674	931142-DD-3	WAL MART STORES INC CORPORATE	1.CFE	1,018,409	1,264,622
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,512,685	2,966,151 .....	.....	.....	Credit Default Swap - 146227CM	.0	56,765	95709T-AH-3	Westar Energy Inc CORPORATE	1.FFE	2,512,685	2,909,386
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,505,000	6,556,363 .....	.....	.....	Credit Default Swap - 146227CM	.0	125,472	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	5,505,000	6,430,891

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description		Value				Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,546,528	12,667,887			Credit Default Swap - 146227CM	.0	242,431	976656-CG-1	WISCONSIN ELEC POWER CORPORATE	1.GFE	10,546,528	12,425,456
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,949,133	5,834,104			Credit Default Swap - 146227CM	.0	111,650	976826-BK-2	WISCONSIN PIWR & LT CO CORPORATE	1.GFE	4,949,133	5,722,454
												ADVOCATE HEALTH AND HOSPITALS CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	(4,943,378)	7,069,194	09/23/2021	06/20/2026	Total Return Swap - 146245CM	(11,943,378)	(156,792)	007589-AE-4		1.OFE	7,000,000	7,225,985
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,066,780	4,869,180			Total Return Swap - 146245CM	.0	(107,996)	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	5,066,780	4,977,176
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,467,937	4,633,212			Total Return Swap - 146245CM	.0	(102,763)	023135-CG-0	Amazon.com, Inc. CORPORATE	1.OFE	4,467,937	4,735,975
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,958,147	7,521,754			Total Return Swap - 146245CM	.0	(166,829)	040555-CY-8	ARIZONA PUB SVC CO CORPORATE	1.FFE	7,958,147	7,688,583
000000-00-0	Corporate Bond First to Default	2.BZ	.0	19,136,360	21,078,467			Total Return Swap - 146245CM	.0	(467,511)	060516-HS-1	BANK OF AMERICA CORP CORP FLOATER	1.GFE	19,136,360	21,545,977
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,804,200	5,787,197			Total Return Swap - 146245CM	.0	(128,357)	060516-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	5,804,200	5,915,554
												BAPTIST HEALTH SOUTH FLORIDA O CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,000,000	3,757,252			Total Return Swap - 146245CM	.0	(83,334)	066836-AC-1		1.EFE	4,000,000	3,840,586
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,182,324	13,910,066			Total Return Swap - 146245CM	.0	(308,519)	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.OFE	13,182,324	14,218,585
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,421,412	12,849,260			Total Return Swap - 146245CM	.0	(284,991)	103730-BG-4	BP CAPITAL MARKETS PLC CORPORATE	1.FFE	13,421,412	13,134,251
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,119,661	12,551,593			Total Return Swap - 146245CM	.0	(278,389)	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	13,119,661	12,829,982
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,436,100	5,291,867			Total Return Swap - 146245CM	.0	(117,371)	149123-CF-6	CATERPILLAR INC CORPORATE	1.FFE	5,436,100	5,409,238
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,894,002	2,862,707			Total Return Swap - 146245CM	.0	(63,494)	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	2,894,002	2,926,201
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,083,034	5,314,334			Total Return Swap - 146245CM	.0	(117,870)	15189X-AW-8	CENTERPOINT ENERGY CORPORATE	1.FFE	5,083,034	5,432,204
												CHARLOTTE-MECKLENBERG HOSP AUT CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,855,000	13,195,943			Total Return Swap - 146245CM	.0	(292,680)	160853-VC-8		1.DFE	12,855,000	13,488,623
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,011,210	18,411,711			Total Return Swap - 146245CM	.0	(408,363)	191216-CX-6	COCA COLA CO CORPORATE	1.EFE	18,011,210	18,820,075
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,396,691	8,645,775			Total Return Swap - 146245CM	.0	(191,759)	191216-DL-1	COCA COLA CO CORPORATE	1.EFE	8,396,691	8,837,535
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,986,547	9,885,714			Total Return Swap - 146245CM	.0	(219,261)	202795-JS-0	COMMONWEALTH EDISON CORPORATE	1.FFE	9,986,547	10,104,975
												CONNECTICUT LIGHT & PIWR CO CORPORAT			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,551,764	5,821,254			Total Return Swap - 146245CM	.0	(129,113)	207597-EL-5		1.EFE	5,551,764	5,950,366
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,821,179	14,714,595			Total Return Swap - 146245CM	.0	(326,363)	23338V-AJ-5	DTE ELECTRIC CO CORPORATE	1.EFE	13,821,179	15,040,958
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,982,225	5,228,763			Total Return Swap - 146245CM	.0	(115,972)	244199-BK-0	DEERE & CO CORPORATE	1.FFE	4,982,225	5,344,735
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,605,149	15,136,073			Total Return Swap - 146245CM	.0	(335,711)	29248H-AC-7	EMPOWER FINANCE 2020 LP CORPORATE	1.FFE	15,605,149	15,471,785
												ESTEE LAUDER COMPANIES INC. CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,246,135	4,272,640			Total Return Swap - 146245CM	.0	(94,765)	29736R-AG-5		1.EFE	4,246,135	4,367,405
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,927,111	5,898,768			Total Return Swap - 146245CM	.0	(130,832)	341081-FU-6	FLORIDA POWER & LIGHT CORPORATE	1.DFE	5,927,111	6,029,600
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,310,529	6,069,492			Total Return Swap - 146245CM	.0	(134,619)	369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE	1.GFE	6,310,529	6,204,110
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,456,657	6,252,178			Total Return Swap - 146245CM	.0	(138,670)	38141E-CS-1	GOLDMAN SACHS CORPORATE	2.AFE	5,456,657	6,390,849
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,367,502	4,356,007			Total Return Swap - 146245CM	.0	(96,614)	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	4,367,502	4,452,621
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,339,020	14,467,227			Total Return Swap - 146245CM	.0	(320,877)	384802-AD-6	III GRAINGER INC CORPORATE	1.GFE	14,339,020	14,788,103
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,853,722	4,893,445			Total Return Swap - 146245CM	.0	(108,534)	437076-BZ-4	Home Depot Inc CORPORATE	1.FFE	4,853,722	5,001,979
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,783,984	3,805,635			Total Return Swap - 146245CM	.0	(84,407)	437076-CD-2	Home Depot Inc CORPORATE	1.FFE	3,783,984	3,890,042
												INDIANA UNIV CORPORATE MUNI TAXABLE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,360,000	5,599,220			Total Return Swap - 146245CM	.0	(124,188)	455168-GH-1		1.AFE	5,360,000	5,723,408
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,000,000	14,970,911			Total Return Swap - 146245CM	.0	(332,048)	46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,000,000	15,302,959
												KAISER FOUNDATION HOSPITALS CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,750,000	3,746,948			Total Return Swap - 146245CM	.0	(83,106)	483050-AG-8		1.DFE	3,750,000	3,830,054
000000-00-0	Corporate Bond First to Default	2.BZ	.0	427,648	488,586			Total Return Swap - 146245CM	.0	(10,837)	485134-BR-0	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	427,648	499,422
000000-00-0	Corporate Bond First to Default	2.BZ	.0	16,669,574	16,170,188			Total Return Swap - 146245CM	.0	(358,647)	485134-BS-8	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	16,669,574	16,528,835
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,950,566	6,672,864			Total Return Swap - 146245CM	.0	(148,001)	532457-BU-1	Eli Lilly & Co CORPORATE	1.FFE	6,950,566	6,820,865
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,783,405	14,471,746			Total Return Swap - 146245CM	.0	(320,977)	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	13,783,405	14,792,723
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,381,205	11,618,437			Total Return Swap - 146245CM	.0	(257,692)	571676-AF-2	MARS INC CORPORATE	1.FFE	10,381,205	11,876,129
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,163,356	9,274,191			Total Return Swap - 146245CM	.0	(205,697)	576360-AL-8	Mastercard Inc CORPORATE	1.EFE	9,163,356	9,479,888
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,983,238	9,859,659			Total Return Swap - 146245CM	.0	(218,683)	576360-AQ-7	Mastercard Inc CORPORATE	1.EFE	9,983,238	10,078,342
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,906,413	10,107,039			Total Return Swap - 146245CM	.0	(224,170)	57636Q-AT-1	Mastercard Inc CORPORATE	1.EFE	9,906,413	10,331,208
												MICHIGAN STATE HOSPITAL FINANAC CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,270,985	2,436,636			Total Return Swap - 146245CM	.0	(54,044)	59465H-VU-7		1.BFE	2,270,985	2,490,680
												MISSOURI ST HEALTH & EDL FACS CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,757,254	7,934,957			Total Return Swap - 146245CM	.0	(175,994)	60636A-VL-4		1.BFE	7,757,254	8,110,950
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,457,156	14,222,058			Total Return Swap - 146245CM	.0	(315,439)	617446-BY-8	MORGAN STANLEY CORP FLOATER	1.FFE	14,457,156	14,537,497
												NORTHERN STATES PIWR MINN CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,536,411	7,048,015			Total Return Swap - 146245CM	.0	(156,322)	665772-CL-1		1.EFE	6,536,411	7,204,337
												NORTHERN STATES PIWR MINN CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,086,382	5,194,889			Total Return Swap - 146245CM	.0	(115,220)	665772-CU-1		1.EFE	5,086,382	5,310,110
												NORTHERN STATES PIWR - WISC CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,576,015	1,751,268			Total Return Swap - 146245CM	.0	(38,842)	665789-AZ-6		1.EFE	1,576,015	1,790,110
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,754,185	3,958,610			Total Return Swap - 146245CM	.0	(87,800)	668074-AU-1	Northwestern Corp CORPORATE	1.GFE	3,754,185	4,046,410
												ORLANDO HEALTH OBLIGATED GROUP CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,729,453	4,814,715			Total Return Swap - 146245CM	.0	(106,788)	686514-AH-3		1.FFE	4,729,453	4,921,503

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		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
Number	Description	Description											Description	Description	
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,317,903	10,342,034			Total Return Swap - 146245CM	.0	(229,382)	693304-BA-4	PECO ENERGY 1ST MTG CORPORATE	1.EFE	10,317,903	10,571,416
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,745,303	1,798,961			Total Return Swap - 146245CM	.0	(39,900)	69351U-AV-5	PPL Electric Utilities Corp CORPORA	1.FFE	1,745,303	1,838,861
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,478,147	1,504,078			Total Return Swap - 146245CM	.0	(33,360)	69351U-AW-3	PPL Electric Utilities Corp CORPORA	1.FFE	1,478,147	1,537,438
000000-00-0	Corporate Bond First to Default	2.BZ	.0	19,163,288	19,286,377			Total Return Swap - 146245CM	.0	(427,763)	70462G-AC-2	PEACEHEALTH CORPORATE	1.FFE	19,163,288	19,714,140
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,729,495	2,864,076			Total Return Swap - 146245CM	.0	(63,524)	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	2,729,495	2,927,600
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,284,241	4,295,214			Total Return Swap - 146245CM	.0	(95,266)	713448-EM-6	PEPSICO INC CORPORATE	1.EFE	4,284,241	4,390,480
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,571,649	6,634,843			Total Return Swap - 146245CM	.0	(147,158)	717081-ED-1	PFIZER INC CORPORATE	1.FFE	6,571,649	6,782,001
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,370,070	6,757,651			Total Return Swap - 146245CM	.0	(149,882)	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1.EFE	6,370,070	6,907,532
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,979,941	5,840,201			Total Return Swap - 146245CM	.0	(129,533)	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	5,979,941	5,969,734
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,113,840	2,072,983			Total Return Swap - 146245CM	.0	(45,978)	74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	2,113,840	2,118,961
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,134,680	10,059,021			Total Return Swap - 146245CM	.0	(223,105)	74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	10,134,680	10,282,126
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,750,000	14,189,150			Total Return Swap - 146245CM	.0	(314,709)	75063M-AA-5	AT&T PARADYNE CORP CORPORATE	1.DFE	13,750,000	14,503,859
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,116,215	12,735,246			Total Return Swap - 146245CM	.0	(282,462)	82620K-AM-5	SIEMENS FINANCIERINGSMATSCHAP CORP	1.EFE	11,116,215	13,017,708
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,641,902	11,309,003			Total Return Swap - 146245CM	.0	(250,829)	854502-AN-1	STANLEY BLACK & DECKER INC CORPORAT	1.GFE	11,641,902	11,559,832
000000-00-0	Corporate Bond First to Default	2.BZ	.0	22,323,550	23,434,562			Total Return Swap - 146245CM	.0	(519,768)	91324P-EF-5	UNITEHEALTH GROUP INC CORPORATE	1.GFE	22,323,550	23,954,330
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,935,000	3,891,466			Total Return Swap - 146245CM	.0	(86,311)	914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	3,935,000	3,977,777
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,629,250	2,578,969			Total Return Swap - 146245CM	.0	(57,200)	927804-GC-2	Virginia Electric Power CORPORATE	2.AFE	2,629,250	2,636,170
000000-00-0	Corporate Bond First to Default	2.BZ	500,000,000	15,573,126	3,568,083	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	12,469,212	70,474	00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE	1.GFE	3,103,914	3,497,610
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,759,786	5,871,371			Credit Default Swap - 146247CM	.0	115,966	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.GFE	4,759,786	5,755,405
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,533,118	4,278,933			Credit Default Swap - 146247CM	.0	84,514	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,533,118	4,194,419
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,592,391	8,967,880			Credit Default Swap - 146247CM	.0	177,126	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,592,391	8,790,755
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,299,607	2,670,168			Credit Default Swap - 146247CM	.0	52,739	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,299,607	2,617,429
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,081,124	7,362,392			Credit Default Swap - 146247CM	.0	145,415	06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	7,081,124	7,216,976
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,000,000	2,208,693			Credit Default Swap - 146247CM	.0	43,624	06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER	1.FFE	2,000,000	2,165,069
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,362,046	3,699,404			Credit Default Swap - 146247CM	.0	73,067	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,362,046	3,626,337
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,028,469	4,837,243			Credit Default Swap - 146247CM	.0	95,541	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	4,028,469	4,741,702
000000-00-0	Corporate Bond First to Default	2.BZ	.0	295,146	358,035			Credit Default Swap - 146247CM	.0	7,072	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	295,146	350,963
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,618,658	3,009,641			Credit Default Swap - 146247CM	.0	59,444	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	2,618,658	2,950,197
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,575,266	2,778,964			Credit Default Swap - 146247CM	.0	54,888	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	2,575,266	2,724,076
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,228,854	1,380,813			Credit Default Swap - 146247CM	.0	27,273	144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	1,228,854	1,353,540
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,400,343	6,464,684			Credit Default Swap - 146247CM	.0	127,685	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,400,343	6,336,999
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,914,103	16,774,968			Credit Default Swap - 146247CM	.0	331,324	172967-LJ-8	CITIGROUP INC CORP FLOATER	2.AFE	13,914,103	16,443,644
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,845,695	6,590,948			Credit Default Swap - 146247CM	.0	130,179	172967-MD-0	CITIGROUP INC CORPORATE	2.AFE	5,845,695	6,460,770
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,996,508	3,806,231			Credit Default Swap - 146247CM	.0	75,177	194160-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	2,996,508	3,731,053
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,435,242	3,753,894			Credit Default Swap - 146247CM	.0	74,144	202795-JG-6	COMMONWEALTH EDISON CORPORATE	1.FFE	3,435,242	3,679,750
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,779,533	2,050,135			Credit Default Swap - 146247CM	.0	40,492	202795-JJ-0	COMMONWEALTH EDISON CORPORATE	1.FFE	1,779,533	2,009,643
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,990,160	3,551,066			Credit Default Swap - 146247CM	.0	70,138	210518-CU-8	Consumers Energy CORPORATE	1.FFE	2,990,160	3,480,929
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,638,176	3,638,264			Credit Default Swap - 146247CM	.0	71,860	210518-DB-9	Consumers Energy CORPORATE	1.EFE	3,638,176	3,566,405
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,014,613	9,281,375			Credit Default Swap - 146247CM	.0	183,318	210518-DH-6	Consumers Energy CORPORATE	1.FFE	9,014,613	9,098,058
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,302,840	5,771,529			Credit Default Swap - 146247CM	.0	113,994	23338V-AF-3	DTE ELECTRIC CO CORPORATE	1.EFE	5,302,840	5,657,535
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,640,418	1,736,449			Credit Default Swap - 146247CM	.0	34,297	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,640,418	1,702,152
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,083,938	1,218,823			Credit Default Swap - 146247CM	.0	24,073	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.EFE	1,083,938	1,194,750
000000-00-0	Corporate Bond First to Default	2.BZ	.0	110,193	126,395			Credit Default Swap - 146247CM	.0	2,496	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	110,193	123,899
000000-00-0	Corporate Bond First to Default	2.BZ	.0	210,877	260,341			Credit Default Swap - 146247CM	.0	5,142	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	210,877	255,199
000000-00-0	Corporate Bond First to Default	2.BZ	.0	422,114	500,740			Credit Default Swap - 146247CM	.0	9,890	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	422,114	490,850
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,261,918	8,456,041			Credit Default Swap - 146247CM	.0	167,016	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,261,918	8,289,025
000000-00-0	Corporate Bond First to Default	2.BZ	.0	930,611	1,033,235			Credit Default Swap - 146247CM	.0	20,408	26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	930,611	1,012,827

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	1,570,050	1,806,916			Credit Default Swap - 146247CM	.0	35,689	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,570,050	1,771,227
000000-00-0	Corporate Bond First to Default	2.BZ	.0	795,992	876,599			Credit Default Swap - 146247CM	.0	17,314	26444H-AA-9	DUKE ENERGY CORP CORPORATE	1.FFE	795,992	859,285
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,756,601	5,746,135			Credit Default Swap - 146247CM	.0	113,493	278865-BA-7	Ecolab Inc CORPORATE	2.AFE	4,756,601	5,632,642
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,884,486	4,256,663			Credit Default Swap - 146247CM	.0	84,074	30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE	1.FFE	3,884,486	4,172,589
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,890,845	4,738,008			Credit Default Swap - 146247CM	.0	93,581	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	3,890,845	4,644,427
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,311,418	6,564,071			Credit Default Swap - 146247CM	.0	129,648	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	6,311,418	6,434,423
000000-00-0	Corporate Bond First to Default	2.BZ	.0	111,995	141,461			Credit Default Swap - 146247CM	.0	2,794	384802-AB-0	IWV GRAINGER INC CORPORATE	1.GFE	111,995	138,667
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,031,849	12,429,089			Credit Default Swap - 146247CM	.0	245,488	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.EFE	11,031,849	12,183,600
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,215,180	13,826,489			Credit Default Swap - 146247CM	.0	273,089	41423P-AX-5	HARRIS ONTY TX TOLL ROAD AUTH CORPO	1.OFE	12,215,180	13,553,400
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,531,902	2,157,188			Credit Default Swap - 146247CM	.0	42,607	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,531,902	2,114,581
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,243,684	5,012,371			Credit Default Swap - 146247CM	.0	99,000	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	4,243,684	4,913,371
000000-00-0	Corporate Bond First to Default	2.BZ	.0	181,697	210,717			Credit Default Swap - 146247CM	.0	4,162	437076-BP-6	Home Depot Inc CORPORATE	1.FFE	181,697	206,555
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,193,398	1,234,479			Credit Default Swap - 146247CM	.0	24,382	45138L-BF-9	IDAHO PIWR CO CORPORATE	1.GFE	1,193,398	1,210,096
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,574,580	12,887,911			Credit Default Swap - 146247CM	.0	254,551	45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE	1.DFE	11,574,580	12,633,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	17,632,960	21,299,847			Credit Default Swap - 146247CM	.0	420,696	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,632,960	20,879,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,788,450	8,954,503			Credit Default Swap - 146247CM	.0	176,861	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.OFE	7,788,450	8,777,642
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,000,000	3,436,642			Credit Default Swap - 146247CM	.0	67,878	45834Q-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	3,368,765
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,078,039	16,119,131			Credit Default Swap - 146247CM	.0	318,371	46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,078,039	15,800,761
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,050,258	1,312,620			Credit Default Swap - 146247CM	.0	25,926	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	1,050,258	1,286,694
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,029,340	2,654,693			Credit Default Swap - 146247CM	.0	52,433	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,029,340	2,602,260
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,127,280	7,176,777			Credit Default Swap - 146247CM	.0	141,749	478160-BV-5	JOHNSON & JOHNSON CORPORATE	1.AFE	6,127,280	7,035,027
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,517,831	4,427,890			Credit Default Swap - 146247CM	.0	87,456	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,517,831	4,340,434
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,685,493	5,582,133			Credit Default Swap - 146247CM	.0	110,253	485134-BR-0	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	4,685,493	5,471,880
000000-00-0	Corporate Bond First to Default	2.BZ	.0	612,763	745,313			Credit Default Swap - 146247CM	.0	14,721	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	612,763	730,592
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,946,975	11,092,389			Credit Default Swap - 146247CM	.0	219,087	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	9,946,975	10,873,302
000000-00-0	Corporate Bond First to Default	2.BZ	.0	104,957	120,068			Credit Default Swap - 146247CM	.0	2,371	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	104,957	117,697
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,076,241	2,423,084			Credit Default Swap - 146247CM	.0	47,859	571676-AF-2	MARS INC CORPORATE	1.FFE	2,076,241	2,375,226
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,571,207	2,918,647			Credit Default Swap - 146247CM	.0	57,647	573903-FZ-9	MARTIN ONTY FLA HEALTH FACS AU CORP	1.OFE	2,571,207	2,861,000
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,872,311	6,685,338			Credit Default Swap - 146247CM	.0	132,043	576360-AH-7	Mastercard Inc CORPORATE	1.EFE	5,872,311	6,553,295
000000-00-0	Corporate Bond First to Default	2.BZ	.0	456,494	566,864			Credit Default Swap - 146247CM	.0	11,196	585055-BU-9	MEDTRONIC INC CORPORATE	1.GFE	456,494	555,668
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,888,542	3,487,704			Credit Default Swap - 146247CM	.0	68,886	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	2,888,542	3,418,818
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,476,758	15,895,371			Credit Default Swap - 146247CM	.0	313,951	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,476,758	15,581,420
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,886,024	5,094,453			Credit Default Swap - 146247CM	.0	100,621	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	3,886,024	4,993,832
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,948,189	9,492,811			Credit Default Swap - 146247CM	.0	187,494	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.OFE	7,948,189	9,305,317
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,178,797	9,094,915			Credit Default Swap - 146247CM	.0	179,635	64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	8,178,797	8,915,280
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,960,447	4,515,478			Credit Default Swap - 146247CM	.0	89,186	654106-AG-8	NIKE INC CORPORATE	1.EFE	3,960,447	4,426,293
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,467,082	1,685,889			Credit Default Swap - 146247CM	.0	33,298	665772-CP-2	NORTHERN STATES PIWR MINN CORPORATE	1.EFE	1,467,082	1,652,590
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,496,217	1,733,715			Credit Default Swap - 146247CM	.0	34,243	665789-AZ-6	NORTHERN STATES PIWR - WISC CORPORA	1.EFE	1,496,217	1,699,472
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,497,520	5,515,574			Credit Default Swap - 146247CM	.0	108,939	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,497,520	5,406,635
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,185,106	5,215,818			Credit Default Swap - 146247CM	.0	103,018	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,185,106	5,112,799
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,984,576	3,084,535			Credit Default Swap - 146247CM	.0	60,844	66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,984,576	3,019,691
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,811,465	6,908,092			Credit Default Swap - 146247CM	.0	136,443	677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI	1.OFE	5,811,465	6,771,649
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,809,979	4,044,576			Credit Default Swap - 146247CM	.0	79,885	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,809,979	3,964,691
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,145,000	7,780,429			Credit Default Swap - 146247CM	.0	153,672	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORP	1.DFE	7,145,000	7,626,757
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,369,645	1,463,417			Credit Default Swap - 146247CM	.0	28,904	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORP	1.DFE	1,369,645	1,434,513
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,378,074	2,739,145			Credit Default Swap - 146247CM	.0	54,101	713448-DP-0	PEPSICO INC CORPORATE	1.EFE	2,378,074	2,685,044

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,048,015	4,707,638			Credit Default Swap - 146247CM	.0	92,981	713448-EV-6	PEPSICO INC CORPORATE	1.EFE	5,048,015	4,614,657
000000-00-0	Corporate Bond First to Default	2.BZ	.0	200,317	221,595			Credit Default Swap - 146247CM	.0	4,377	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1.EFE	200,317	217,218
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,620,191	1,833,676			Credit Default Swap - 146247CM	.0	36,217	740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	1,620,191	1,797,459
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,157,409	3,215,530			Credit Default Swap - 146247CM	.0	63,510	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,157,409	3,152,020
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,170,888	3,666,635			Credit Default Swap - 146247CM	.0	72,420	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.DFE	3,170,888	3,594,215
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,270,145	6,830,119			Credit Default Swap - 146247CM	.0	134,902	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,270,145	6,695,216
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,348,815	1,313,404			Credit Default Swap - 146247CM	.0	25,941	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,348,815	1,287,463
000000-00-0	Corporate Bond First to Default	2.BZ	.0	986,523	1,159,205			Credit Default Swap - 146247CM	.0	22,896	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	986,523	1,136,310
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,663,747	2,020,544			Credit Default Swap - 146247CM	.0	39,908	744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,663,747	1,980,636
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,477,625	7,436,777			Credit Default Swap - 146247CM	.0	146,885	744560-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,477,625	7,289,892
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,510,447	6,242,214			Credit Default Swap - 146247CM	.0	123,291	771196-BH-4	ROCHE HOLDINGS INC CORPORATE	1.OFE	5,510,447	6,118,923
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,676,404	12,954,083			Credit Default Swap - 146247CM	.0	255,858	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,676,404	12,698,225
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,449,744	2,998,967			Credit Default Swap - 146247CM	.0	59,233	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,449,744	2,939,734
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,166,802	3,783,224			Credit Default Swap - 146247CM	.0	74,723	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.EFE	3,166,802	3,708,502
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,001,119	2,230,984			Credit Default Swap - 146247CM	.0	44,064	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,001,119	2,186,920
000000-00-0	Corporate Bond First to Default	2.BZ	.0	154,030	197,650			Credit Default Swap - 146247CM	.0	3,904	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	154,030	193,746
000000-00-0	Corporate Bond First to Default	2.BZ	.0	845,618	990,360			Credit Default Swap - 146247CM	.0	19,561	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	845,618	970,799
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,193,629	1,365,457			Credit Default Swap - 146247CM	.0	26,969	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,193,629	1,338,488
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,299,924	4,033,843			Credit Default Swap - 146247CM	.0	79,673	85440K-AA-2	STANFORD UNIVERSITY CORPORATE	1.AFE	3,299,924	3,954,170
000000-00-0	Corporate Bond First to Default	2.BZ	.0	362,354	424,065			Credit Default Swap - 146247CM	.0	8,376	857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT	1.EFE	362,354	415,689
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,850,884	4,664,140			Credit Default Swap - 146247CM	.0	92,122	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	3,850,884	4,572,018
000000-00-0	Corporate Bond First to Default	2.BZ	.0	95,963	118,958			Credit Default Swap - 146247CM	.0	2,350	87612E-BF-2	TARGET CORP CORPORATE	1.FFE	95,963	116,609
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,673,375	6,498,464			Credit Default Swap - 146247CM	.0	128,352	882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI	1.AFE	5,673,375	6,370,112
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,364,261	4,093,532			Credit Default Swap - 146247CM	.0	80,852	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,364,261	4,012,680
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,368,177	4,215,544			Credit Default Swap - 146247CM	.0	83,262	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,368,177	4,132,282
000000-00-0	Corporate Bond First to Default	2.BZ	.0	802,897	996,933			Credit Default Swap - 146247CM	.0	18,900	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	802,897	938,032
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,228,350	15,195,837			Credit Default Swap - 146247CM	.0	300,135	898813-AT-7	TUCSON ELEC PIWR CO CORPORATE	1.GFE	14,228,350	14,895,702
000000-00-0	Corporate Bond First to Default	2.BZ	.0	335,585	422,413			Credit Default Swap - 146247CM	.0	8,343	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	335,585	414,070
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,221,435	15,586,218			Credit Default Swap - 146247CM	.0	307,845	907818-FR-4	UNION PACIFIC CORP CORPORATE	1.GFE	13,221,435	15,278,373
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,598,817	1,925,898			Credit Default Swap - 146247CM	.0	38,039	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	1,598,817	1,887,859
000000-00-0	Corporate Bond First to Default	2.BZ	.0	482,340	567,895			Credit Default Swap - 146247CM	.0	11,217	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	482,340	556,679
000000-00-0	Corporate Bond First to Default	2.BZ	.0	927,631	1,052,211			Credit Default Swap - 146247CM	.0	20,782	911312-AZ-9	UNITED PARCEL SERVICE CORPORATE	1.GFE	927,631	1,031,428
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,153,070	2,356,908			Credit Default Swap - 146247CM	.0	46,552	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,153,070	2,310,356
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,050,000	8,938,651			Credit Default Swap - 146247CM	.0	176,548	91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUN	1.BFE	8,050,000	8,762,103
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,608,983	9,384,797			Credit Default Swap - 146247CM	.0	189,788	91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	1.BFE	8,384,797	9,419,195
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,176,847	9,328,651			Credit Default Swap - 146247CM	.0	184,251	915217-WY-5	UNIVERSITY VA CORPORATE MUNI	1.AFE	8,176,847	9,144,400
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,717,700	2,089,764			Credit Default Swap - 146247CM	.0	41,275	92826C-AE-2	Visa Inc CORPORATE	1.DFE	1,717,700	2,048,489
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,854,390	5,329,062			Credit Default Swap - 146247CM	.0	105,255	931142-CM-3	WAL MART STORES INC CORPORATE	1.OFE	3,854,390	5,223,808
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,872,772	2,160,544			Credit Default Swap - 146247CM	.0	42,673	93884P-DH-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	1,872,772	2,117,871
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,439,809	1,784,759			Credit Default Swap - 146247CM	.0	35,251	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,439,809	1,749,508
000000-00-0	Corporate Bond First to Default	2.BZ	.0	39,018,048	40,269,456			Credit Default Swap - 146247CM	.0	795,367	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	39,018,048	39,474,090
000000-00-0	Corporate Bond First to Default	2.BZ	.0	315,852	387,902			Credit Default Swap - 146247CM	.0	7,662	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	315,852	380,241
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,073,588	2,842,948			Credit Default Swap - 146247CM	.0	56,151	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,073,588	2,786,796
000000-00-0	Corporate Bond First to Default	2.BZ	.0	733,153	889,103			Credit Default Swap - 146247CM	.0	17,561	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	733,153	871,542
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,865,239	8,871,398			Credit Default Swap - 146247CM	.0	175,220	976826-BN-6	WISCONSIN PIWR & LT CO CORPORATE	1.GFE	7,865,239	8,696,178
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	12,013,946	14,237,567	09/23/2021	06/20/2031	Total Return Swap - 146252CM	(2,486,674)	(111,735)	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.FFE	14,500,620	14,349,301
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,908,782	3,578,117			Total Return Swap - 146252CM	.0	(28,081)	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	2,908,782	3,606,198
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,836,233	3,455,353			Total Return Swap - 146252CM	.0	(27,117)	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	2,836,233	3,482,471
000000-00-0	Corporate Bond First to Default	2.BZ	.0	778,349	927,382			Total Return Swap - 146252CM	.0	(7,278)	010392-FL-7	ALABAMA POWER CORPORATE	1.EFE	778,349	934,660
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,727,416	4,507,642			Total Return Swap - 146252CM	.0	(35,375)	010392-PP-8	ALABAMA POWER CORPORATE	1.FFE	3,727,416	4,543,017

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,210,041	2,619,518			Total Return Swap - 146252CM	.0	(20,558)	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1.FFE	2,210,041	2,640,076
000000-00-0	Corporate Bond First to Default	2.BZ	.0	992,555	1,195,355			Total Return Swap - 146252CM	.0	(9,381)	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1.FFE	992,555	1,204,736
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,098,474	1,317,556			Total Return Swap - 146252CM	.0	(10,340)	037735-CM-7	APPALACHIAN PIWR CO CORPORATE	2.AFE	1,098,474	1,327,896
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,364,532	10,056,761			Total Return Swap - 146252CM	.0	(78,924)	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	10,364,532	10,135,686
												BURLINGTN NORTH SANTA FE LLC CORPOR			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,411,830	3,899,276			Total Return Swap - 146252CM	.0	(30,601)	12189L-AS-0	CALIFORNIA ST CORP MUNI	1.GFE	3,411,830	3,929,877
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,288,019	7,409,367			Total Return Swap - 146252CM	.0	(58,148)	13063B-BU-5	CANADIAN NATL RAILWAY NT CORP FOREI	1.OFE	6,288,019	7,467,515
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,188,202	3,603,869			Total Return Swap - 146252CM	.0	(28,283)	136375-BZ-4	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	3,188,202	3,632,152
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,127,885	2,325,542			Total Return Swap - 146252CM	.0	(18,251)	144141-DD-7	CENTERPOINT ENERGY CORPORATE	1.FFE	2,127,885	2,343,792
000000-00-0	Corporate Bond First to Default	2.BZ	.0	508,511	628,951			Total Return Swap - 146252CM	.0	(4,936)	15189X-AN-8	CITIGROUP INC CORPORATE	1.FFE	508,511	633,887
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,572,106	2,820,603			Total Return Swap - 146252CM	.0	(22,136)	172967-MD-0	COMMONWEALTH EDISON CORPORATE	2.AFE	2,572,106	2,842,739
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,944,401	3,471,555			Total Return Swap - 146252CM	.0	(27,244)	202795-HK-9	COMMONWEALTH EDISON CORPORATE	1.FFE	2,944,401	3,498,799
000000-00-0	Corporate Bond First to Default	2.BZ	.0	502,475	629,751			Total Return Swap - 146252CM	.0	(4,942)	202795-JD-3	CONNECTICUT LIGHT & PIWR CO CORPORAT	1.FFE	502,475	634,693
000000-00-0	Corporate Bond First to Default	2.BZ	.0	833,547	1,028,897			Total Return Swap - 146252CM	.0	(8,075)	207597-EH-4	CONOCOPHILLIPS CORPORATE	1.EFE	833,547	1,036,972
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,507,339	10,296,018			Total Return Swap - 146252CM	.0	(80,802)	20825C-BB-9	CONSUMERS ENERGY CORPORATE	1.GFE	8,507,339	10,376,820
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,841,474	3,081,090			Total Return Swap - 146252CM	.0	(24,180)	210518-CY-0	DTE ELECTRIC CO CORPORATE	1.FFE	2,841,474	3,105,270
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,031,526	2,423,019			Total Return Swap - 146252CM	.0	(19,016)	23338V-AD-8	DTE ELECTRIC CO CORPORATE	1.EFE	2,031,526	2,442,034
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,887,232	2,249,497			Total Return Swap - 146252CM	.0	(17,654)	23338V-AE-6	DELMARVA PIWR & LIGHT CO CORPORATE	1.EFE	1,887,232	2,267,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	820,342	921,651			Total Return Swap - 146252CM	.0	(7,233)	247109-BT-7	WALT DISNEY COMPANY CORPORATE	1.FFE	820,342	928,884
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,820,419	15,508,757			Total Return Swap - 146252CM	.0	(121,711)	254687-FS-0	WALT DISNEY CO CORPORATE	1.GFE	11,820,419	15,630,468
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,183,996	2,473,483			Total Return Swap - 146252CM	.0	(19,412)	25468P-DB-9	DUKE ENERGY PROGRESS INC CORPORATE	2.AFE	2,183,996	2,492,895
000000-00-0	Corporate Bond First to Default	2.BZ	.0	502,496	603,957			Total Return Swap - 146252CM	.0	(4,740)	26442R-AB-7	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.FFE	502,496	608,696
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,651,624	5,583,054			Total Return Swap - 146252CM	.0	(43,815)	29135L-AB-6	EXXON MOBIL CORPORATION CORPORATE	1.OFE	4,651,624	5,626,869
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,312,063	8,379,633			Total Return Swap - 146252CM	.0	(65,762)	30231G-AH-2	FLORIDA POWER & LIGHT CORPORATE	1.DFE	7,312,063	8,445,396
000000-00-0	Corporate Bond First to Default	2.BZ	.0	588,924	669,097			Total Return Swap - 146252CM	.0	(5,251)	341081-EV-5	FLORIDA POWER & LIGHT CORPORATE	1.EFE	588,924	674,348
000000-00-0	Corporate Bond First to Default	2.BZ	.0	504,769	668,836			Total Return Swap - 146252CM	.0	(5,249)	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	504,769	674,085
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,014,815	2,392,382			Total Return Swap - 146252CM	.0	(18,775)	341081-FF-9	FLORIDA POWER & LIGHT CORPORATE	1.EFE	2,014,815	2,411,157
000000-00-0	Corporate Bond First to Default	2.BZ	.0	310,706	367,996			Total Return Swap - 146252CM	.0	(2,888)	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.EFE	310,706	370,884
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,205,895	2,406,236			Total Return Swap - 146252CM	.0	(18,884)	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1.BFE	2,205,895	2,425,120
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,975,000	10,041,781			Total Return Swap - 146252CM	.0	(78,807)	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	6,975,000	10,120,588
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,055,563	8,200,602			Total Return Swap - 146252CM	.0	(64,357)	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1.FFE	6,055,563	8,264,959
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,529,905	2,898,370			Total Return Swap - 146252CM	.0	(22,746)	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	2,529,905	2,921,116
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,824,802	12,972,938			Total Return Swap - 146252CM	.0	(101,810)	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	12,824,802	13,074,748
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,659,198	2,038,353			Total Return Swap - 146252CM	.0	(15,997)	384802-AB-0	WV GRAINGER INC CORPORATE	1.GFE	1,659,198	2,054,350
000000-00-0	Corporate Bond First to Default	2.BZ	.0	510,634	699,372			Total Return Swap - 146252CM	.0	(5,489)	437076-AS-1	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	510,634	704,860
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,743,127	4,830,443			Total Return Swap - 146252CM	.0	(37,909)	438516-BB-1	IDAHO PIWR CO CORPORATE	1.FFE	3,743,127	4,868,352
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,340,590	1,600,463			Total Return Swap - 146252CM	.0	(12,560)	45138L-BD-4	ILLINOIS TOOL WKS INC CORPORATE	1.GFE	1,340,590	1,613,023
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,965,770	2,309,540			Total Return Swap - 146252CM	.0	(18,125)	452308-AR-0	INDIANA MICH PIWR CO CORPORATE	1.EFE	1,965,770	2,327,665
000000-00-0	Corporate Bond First to Default	2.BZ	.0	298,704	368,995			Total Return Swap - 146252CM	.0	(2,896)	454889-AQ-9	INDIANAPOLIS PIWR & LT CO CORPORATE	1.GFE	298,704	371,891
000000-00-0	Corporate Bond First to Default	2.BZ	.0	416,794	494,829			Total Return Swap - 146252CM	.0	(3,883)	455434-BS-8	JP MORGAN CHASE & CO CORPORATE	1.FFE	416,794	498,713
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,590,489	1,803,150			Total Return Swap - 146252CM	.0	(14,151)	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	1,590,489	1,817,301
000000-00-0	Corporate Bond First to Default	2.BZ	.0	821,910	915,540			Total Return Swap - 146252CM	.0	(7,185)	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1.FFE	821,910	922,725
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,157,053	3,462,157			Total Return Swap - 146252CM	.0	(27,171)	46647P-AL-0	JP MORGAN CHASE & CO CORP FLOATER	1.FFE	3,157,053	3,489,328
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,159,724	1,343,820			Total Return Swap - 146252CM	.0	(10,546)	485134-BR-0	KANSAS CITY PIWR & LT CO CORPORATE	1.FFE	1,159,724	1,354,366
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,055,746	1,280,281			Total Return Swap - 146252CM	.0	(10,047)	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	1,055,746	1,290,328
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,360,708	1,609,729			Total Return Swap - 146252CM	.0	(12,633)	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	1,360,708	1,622,362
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,099,137	2,335,603			Total Return Swap - 146252CM	.0	(18,330)	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	2,099,137	2,353,932
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,193,236	3,371,565			Total Return Swap - 146252CM	.0	(26,460)	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	3,193,236	3,398,024
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,010,782	1,215,066			Total Return Swap - 146252CM	.0	(9,536)	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,010,782	1,224,602
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,507,253	8,469,133			Total Return Swap - 146252CM	.0	(66,465)	61747Y-DY-8	MORGAN STANLEY CORPORATE	1.GFE	7,507,253	8,535,597
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,546,854	3,018,997			Total Return Swap - 146252CM	.0	(23,693)	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	2,546,854	3,042,690
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,989,554	2,356,373			Total Return Swap - 146252CM	.0	(18,493)	654106-AE-3	NIKE INC CORPORATE	1.EFE	1,989,554	2,374,866

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	762,581	833,961			Total Return Swap - 146252CM	.0	(6,545)	665772-CL-1	NORTHERN STATES PIWR MINN CORPORATE	1.EFE	762,581	840,506
000000-00-0	Corporate Bond First to Default	2.BZ	.0	956,919	1,141,390			Total Return Swap - 146252CM	.0	(8,958)	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	956,919	1,150,348
000000-00-0	Corporate Bond First to Default	2.BZ	.0	523,138	634,123			Total Return Swap - 146252CM	.0	(4,977)	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	523,138	639,100
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,615,060	2,393,597			Total Return Swap - 146252CM	.0	(18,785)	66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,615,060	2,412,382
000000-00-0	Corporate Bond First to Default	2.BZ	.0	498,309	612,803			Total Return Swap - 146252CM	.0	(4,809)	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	498,309	617,612
000000-00-0	Corporate Bond First to Default	2.BZ	.0	519,266	615,602			Total Return Swap - 146252CM	.0	(4,831)	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1.GFE	519,266	620,433
												PPL Electric Utilities Corp CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	509,841	635,892			Total Return Swap - 146252CM	.0	(4,990)	69351U-AR-4		1.EFE	509,841	640,882
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,441,134	4,105,516			Total Return Swap - 146252CM	.0	(32,220)	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	3,441,134	4,137,736
000000-00-0	Corporate Bond First to Default	2.BZ	.0	640,581	735,485			Total Return Swap - 146252CM	.0	(5,772)	717081-DT-7	PFIZER INC CORP	1.FFE	640,581	741,257
000000-00-0	Corporate Bond First to Default	2.BZ	.0	499,221	589,973			Total Return Swap - 146252CM	.0	(4,630)	717081-EC-3	PFIZER INC CORPORATE	1.FFE	499,221	594,603
												PORT AUTH N Y & N J CORPORATE MUNI			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	200,317	215,527			Total Return Swap - 146252CM	.0	(1,691)	73358W-SE-5		1.EFE	200,317	217,218
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,991,790	3,694,382			Total Return Swap - 146252CM	.0	(28,993)	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	2,991,790	3,723,375
000000-00-0	Corporate Bond First to Default	2.BZ	.0	882,771	1,112,744			Total Return Swap - 146252CM	.0	(8,733)	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	882,771	1,121,477
000000-00-0	Corporate Bond First to Default	2.BZ	.0	996,837	1,200,324			Total Return Swap - 146252CM	.0	(9,420)	744448-CX-5	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	996,837	1,209,744
												PUBLIC SVC ELEC & GAS CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	301,554	356,195			Total Return Swap - 146252CM	.0	(2,795)	744560-BA-3		1.EFE	301,554	358,990
												PUBLIC SVC ELEC & GAS CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,911,085	2,269,355			Total Return Swap - 146252CM	.0	(17,810)	744560-BB-1		1.EFE	1,911,085	2,287,165
												PUBLIC SVC ELEC & GAS CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,579,253	1,795,988			Total Return Swap - 146252CM	.0	(14,095)	744560-BF-2		1.FFE	1,579,253	1,810,082
												PUBLIC SVC ELEC & GAS CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	933,077	1,041,904			Total Return Swap - 146252CM	.0	(8,177)	744560-BN-5		1.FFE	933,077	1,050,080
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,739,372	2,043,260			Total Return Swap - 146252CM	.0	(16,035)	745332-CG-9		1.FFE	1,739,372	2,059,295
												PUSET SOUND ENERGY CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	600,578	710,593			Total Return Swap - 146252CM	.0	(5,577)	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	600,578	716,170
												San Diego Gas Electric Engine CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	501,693	609,202			Total Return Swap - 146252CM	.0	(4,781)	797440-BM-5		1.FFE	501,693	613,983
												San Diego Gas Electric Engine CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,674,854	1,870,452			Total Return Swap - 146252CM	.0	(14,679)	797440-BP-8		1.FFE	1,674,854	1,885,131
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,201,354	6,066,011			Total Return Swap - 146252CM	.0	(47,605)	80413T-AC-3	Saudi Arabia GOVT FOREIGN	1.FFE	5,201,354	6,113,617
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,002,638	1,167,946			Total Return Swap - 146252CM	.0	(9,166)	80413T-AF-6	Saudi Arabia GOVT FOREIGN	1.FFE	1,002,638	1,177,112
												SHELL INTERNATIONAL FINANCE BV CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,110,401	6,847,082			Total Return Swap - 146252CM	.0	(53,735)	822582-AN-2		1.EFE	5,110,401	6,900,818
												SIEMENS FINANCIERINGSMAATSCHAP CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,167,703	3,759,847			Total Return Swap - 146252CM	.0	(29,507)	82620K-AF-0		1.EFE	3,167,703	3,789,354
												SOUTH CAROLINA TRAN INFRASTRUC CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,602,014	3,905,804			Total Return Swap - 146252CM	.0	(30,652)	837123-HN-1		1.EFE	3,602,014	3,936,456
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,403,550	2,710,742			Total Return Swap - 146252CM	.0	(21,274)	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	2,403,550	2,732,015
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,969,224	7,189,602			Total Return Swap - 146252CM	.0	(56,423)	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1.FFE	5,969,224	7,246,026
000000-00-0	Corporate Bond First to Default	2.BZ	.0	926,513	1,039,292			Total Return Swap - 146252CM	.0	(8,156)	907818-DJ-9	UNION PACIFIC CORP CORPORATE	2.AFE	926,513	1,047,448
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,914,786	21,504,911			Total Return Swap - 146252CM	.0	(168,768)	911312-BH-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	14,914,786	21,673,679
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,232,794	4,960,640			Total Return Swap - 146252CM	.0	(38,931)	927804-RR-0	Virginia Electric Power CORPORATE	1.FFE	4,232,794	4,999,570
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,250,465	2,715,236			Total Return Swap - 146252CM	.0	(21,309)	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	2,250,465	2,736,545
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,536,442	4,184,636			Total Return Swap - 146252CM	.0	(32,841)	92826C-AE-2	Visa Inc CORPORATE	1.DFE	3,536,442	4,217,477
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,251,270	1,481,034			Total Return Swap - 146252CM	.0	(11,623)	92826C-AF-9	Visa Inc CORPORATE	1.DFE	1,251,270	1,492,657
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,912,129	3,844,014			Total Return Swap - 146252CM	.0	(30,167)	931142-CS-0	WAL MART STORES INC CORPORATE	1.GFE	2,912,129	3,874,181
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,076,108	1,310,492			Total Return Swap - 146252CM	.0	(10,285)	931142-DK-6	WAL MART STORES INC CORPORATE	1.GFE	1,076,108	1,320,776
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,919,745	2,314,513			Total Return Swap - 146252CM	.0	(18,164)	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,919,745	2,332,677
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,846,940	3,302,177			Total Return Swap - 146252CM	.0	(25,915)	95709T-AK-6	Westar Energy Inc CORPORATE	1.FFE	2,846,940	3,328,092
000000-00-0	Corporate Bond First to Default	2.BZ	.0	504,124	596,874			Total Return Swap - 146252CM	.0	(4,684)	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1.GFE	504,124	601,558
												WISCONSIN PUBLIC SERVICE CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,862,792	3,462,478			Total Return Swap - 146252CM	.0	(27,173)	976843-BH-4		1.FFE	2,862,792	3,489,651
												WISCONSIN PUBLIC SERVICE CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,532,393	1,902,825			Total Return Swap - 146252CM	.0	(14,933)	976843-BJ-0		1.FFE	1,532,393	1,917,759
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	3,791,965	1,448,521	09/23/2021	12/20/2031	Credit Default Swap - 146253CM	2,297,766	9,452	00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	1,494,199	1,439,069
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,133,559	10,019,733			Credit Default Swap - 146253CM	.0	65,381	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	10,133,559	9,954,352
												ARCHER DANIELS MIDLAND CO CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	26,547,045	26,220,274			Credit Default Swap - 146253CM	.0	171,094	039482-AC-8		1.FFE	26,547,045	26,049,180
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,074,346	7,297,203			Credit Default Swap - 146253CM	.0	47,616	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,074,346	7,249,587
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,650,000	4,575,609			Credit Default Swap - 146253CM	.0	29,857	06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER	1.FFE	4,650,000	4,545,752

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC		Book/Adjusted					Book/Adjusted				NAIC	Book/Adjusted	
Number	Description	Designation or Other Description	Notional Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,100,149	.3,058,014			Credit Default Swap - 146253CM	.0	19,954	130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	.3,100,149	.3,038,060
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.11,174,844	.10,777,597			Credit Default Swap - 146253CM	.0	70,327	130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	.11,174,844	.10,707,270
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.11,309,202	.11,510,134			Credit Default Swap - 146253CM	.0	75,107	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	.11,309,202	.11,435,028
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.20,623,612	.22,943,307			Credit Default Swap - 146253CM	.0	149,711	172967-MD-0	CITIGROUP INC CORPORATE	2.AFE	.20,623,612	.22,793,596
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.2,808,944	.2,675,949			Credit Default Swap - 146253CM	.0	17,461	210518-DJ-2	Consumers Energy CORPORATE	1.EFE	.2,808,944	.2,658,487
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,478,735	.1,418,704			Credit Default Swap - 146253CM	.0	9,257	210518-DN-3	Consumers Energy CORPORATE	1.EFE	.1,478,735	.1,409,446
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.12,622,837	.12,953,371			Credit Default Swap - 146253CM	.0	84,524	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	.12,622,837	.12,868,846
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.12,215,323	.13,229,735			Credit Default Swap - 146253CM	.0	86,327	384802-AC-8	IWI GRANGER INC CORPORATE	1.GFE	.12,215,323	.13,143,408
												INDIANA UNIVERSITY HEALTH CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.105,000	.107,399			Credit Default Swap - 146253CM	.0	701	455170-AB-6		1.OFE	.105,000	.106,698
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.188,357	.177,119			Credit Default Swap - 146253CM	.0	1,156	478160-CS-1	JOHNSON & JOHNSON CORPORATE	1.AFE	.188,357	.175,963
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.11,417,665	.12,334,230			Credit Default Swap - 146253CM	.0	80,484	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.GFE	.11,417,665	.12,253,746
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.23,733,954	.22,939,482			Credit Default Swap - 146253CM	.0	149,686	641062-AZ-7	NESTLE HLDS INC. CORPORATE	1.DFE	.23,733,954	.22,789,796
												ORLANDO HEALTH OBLIGATED GROUP CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,149,582	.3,299,005			Credit Default Swap - 146253CM	.0	21,527	686514-AH-3		1.FFE	.3,149,582	.3,277,478
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,319,207	.1,346,361			Credit Default Swap - 146253CM	.0	8,785	709225-AW-6	PENNSYLVANIA ST TURNPIKE COMM CORP	1.EFE	.1,319,207	.1,337,576
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.80,000,000	.76,949,295			Credit Default Swap - 146253CM	.0	502,114	743820-AB-8	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.DFE	.80,000,000	.76,447,181
												SIEMENS FINANCIERINGSMAATSCHAP CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,757,964	.3,758,162			Credit Default Swap - 146253CM	.0	24,523	82620K-AT-0		1.EFE	.3,757,964	.3,733,639
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.8,578,168	.8,497,796			Credit Default Swap - 146253CM	.0	55,450	904764-BR-7	UNILEVER CAPITAL CORP CORPORATE	1.EFE	.8,578,168	.8,442,345
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.4,423,488	.4,301,349			Credit Default Swap - 146253CM	.0	28,067	907818-ER-5	UNION PACIFIC CORP CORPORATE	2.AFE	.4,423,488	.4,273,282
												UNIVERSITY VA CORPORATE MUNI TAXABL			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,990,000	.3,968,494			Credit Default Swap - 146253CM	.0	25,895	915217-XM-0		1.AFE	.3,990,000	.3,942,599
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,330,629	.1,355,024			Credit Default Swap - 146253CM	.0	8,842	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	.1,330,629	.1,346,182
												CANADIAN NATL RAILWAY NT CORP FOREI			
000000-00-0	Corporate Bond First to Default	2.BZ	.100,000,000	.8,059,097	.8,466,191	09/24/2021	12/20/2031	Credit Default Swap - 146369CM	.928,059	47,723	136375-CP-5		1.FFE	.7,131,038	.8,418,468
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.278,036	.316,180			Credit Default Swap - 146369CM	.0	1,782	20030N-AF-8	COMCAST CORP BOND	1.GFE	.278,036	.314,398
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.608,869	.689,882			Credit Default Swap - 146369CM	.0	3,889	20030N-BE-0	COMCAST CORP CORPORATE	1.GFE	.608,869	.685,993
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.108,386	.122,222			Credit Default Swap - 146369CM	.0	.689	20030N-BG-5	COMCAST CORP CORPORATE	1.GFE	.108,386	.121,533
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.887,133	.1,002,131			Credit Default Swap - 146369CM	.0	5,649	20030N-BK-6	COMCAST CORP CORPORATE	1.GFE	.887,133	.996,482
												CONNECTICUT LIGHT & PWR CO CORPORAT			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.5,236,253	.6,172,772			Credit Default Swap - 146369CM	.0	34,795	207597-EG-6		1.EFE	.5,236,253	.6,137,976
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.154,894	.178,525			Credit Default Swap - 146369CM	.0	1,006	29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORA	1.EFE	.154,894	.177,518
												ESTEE LAUDER COMPANIES INC. CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.10,307,352	.12,464,520			Credit Default Swap - 146369CM	.0	70,261	29736R-AK-6		1.EFE	.10,307,352	.12,394,259
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,303,636	.1,506,880			Credit Default Swap - 146369CM	.0	8,494	341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	1.EFE	.1,303,636	.1,498,386
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.9,798,157	.11,662,851			Credit Default Swap - 146369CM	.0	65,742	341081-FH-5	FLORIDA POWER & LIGHT CORPORATE	1.EFE	.9,798,157	.11,597,108
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,568,580	.4,312,587			Credit Default Swap - 146369CM	.0	24,310	341081-FF-7	FLORIDA POWER & LIGHT CORPORATE	1.DFE	.3,568,580	.4,288,277
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.800,630	.866,419			Credit Default Swap - 146369CM	.0	4,884	4042Q1-AB-3	HSBC BANK USA CORPORATE	1.FFE	.800,630	.861,535
												INDIANA UNIVERSITY HEALTH CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.2,785,026	.3,156,538			Credit Default Swap - 146369CM	.0	17,793	455170-AA-8		1.OFE	.2,785,026	.3,138,745
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.156,502	.190,524			Credit Default Swap - 146369CM	.0	1,074	54449S-WA-8	LOS ANGELES CALIF CORP MUNI	1.OFE	.156,502	.189,450
												BERKSHIRE HATHAWAY ENERG CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,163,562	.3,563,963			Credit Default Swap - 146369CM	.0	20,090	59562V-AW-9		1.GFE	.3,163,562	.3,543,874
												BERKSHIRE HATHAWAY ENERG CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,445,404	.1,621,088			Credit Default Swap - 146369CM	.0	9,138	59562V-BD-8		1.GFE	.1,445,404	.1,611,950
												NEW YORK N Y CITY MUN WTR FIN CORP			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.5,773,594	.6,889,909			Credit Default Swap - 146369CM	.0	38,838	64972F-T6-3		1.BFE	.5,773,594	.6,851,071
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,555,566	.1,842,166			Credit Default Swap - 146369CM	.0	10,384	73358W-EK-6	PORT AUTH N Y & N J CORP MUNI	1.EFE	.1,555,566	.1,831,782
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,254,682	.4,033,073			Credit Default Swap - 146369CM	.0	22,734	73358W-JA-3	PORT AUTH N Y & N J CORP MUNI	1.EFE	.3,254,682	.4,010,339
												SWISS RE TREASURY (US) CORP CORPORA			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.628,860	.734,500			Credit Default Swap - 146369CM	.0	4,140	87089H-AB-9		1.DFE	.628,860	.730,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.2,470,461	.2,942,799			Credit Default Swap - 146369CM	.0	16,588	88579Y-AH-4	3M CO CORPORATE	1.EFE	.2,470,461	.2,926,210
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.4,434,301	.5,194,092			Credit Default Swap - 146369CM	.0	29,279	88579Y-AW-1	3M CO CORPORATE	1.EFE	.4,434,301	.5,164,814
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.22,189,141	.26,707,688			Credit Default Swap - 146369CM	.0	150,549	89838Q-AA-1	BOSTON UNIVERSITY CORPORATE	1.DFE	.22,189,141	.26,557,140
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,015,986	.1,164,841			Credit Default Swap - 146369CM	.0	6,566	90654B-CJ-9	UNION ELECTRIC CO CORPORATE	1.FFE	.1,015,986	.1,158,275
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.412,954	.474,032			Credit Default Swap - 146369CM	.0	2,672	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	.412,954	.471,360

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	203,032	229,424			Credit Default Swap - 146369CM	.0	1,293	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	203,032	228,131
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,384,941	1,619,253			Credit Default Swap - 146369CM	.0	9,128	91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE	1.DFE	1,384,941	1,610,126
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,006,818	1,181,368			Credit Default Swap - 146369CM	.0	6,659	914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	1,006,818	1,174,708
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,590,270	7,897,302			Credit Default Swap - 146369CM	.0	44,516	92826C-AF-9	Visa Inc CORPORATE	1.DFE	6,590,270	7,852,785
000000-00-0	Corporate Bond First to Default	2.BZ	.0	177,098	197,782			Credit Default Swap - 146369CM	.0	1,115	92976G-AG-6	WELLS FARGO BANK NA CORPORATE	2.AFE	177,098	196,667
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,106,979	6,304,793			Credit Default Swap - 146369CM	.0	35,540	93114Z-EC-3	WAL MART STORES INC CORPORATE	1.CFE	5,106,979	6,269,253
000000-00-0	Corporate Bond First to Default	2.BZ	400,000,000	11,962,837	2,583,292	09/24/2021	12/20/2026	Credit Default Swap - 146372CM	9,925,764	45,581	00037B-AC-6	ABB FINANCE USA INC CORPORATE	1.GFE	2,037,073	2,537,711
000000-00-0	Corporate Bond First to Default	2.BZ	.0	229,251	254,294			Credit Default Swap - 146372CM	.0	4,487	010392-FD-5	ALABAMA POWER CORPORATE	1.FFE	229,251	249,807
000000-00-0	Corporate Bond First to Default	2.BZ	.0	991,122	1,169,791			Credit Default Swap - 146372CM	.0	20,640	010392-FG-8	ALABAMA POWER CORPORATE	1.FFE	991,122	1,149,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	936,147	1,151,821			Credit Default Swap - 146372CM	.0	20,323	010392-FW-5	ALABAMA POWER CORPORATE	1.FFE	936,147	1,131,498
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,073,826	7,080,493			Credit Default Swap - 146372CM	.0	124,931	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	5,073,826	6,955,562
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,745,998	10,569,498			Credit Default Swap - 146372CM	.0	186,492	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	8,745,998	10,383,006
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,873,327	4,829,768			Credit Default Swap - 146372CM	.0	85,218	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	1.FFE	3,873,327	4,744,550
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,466,019	1,466,019			Credit Default Swap - 146372CM	.0	25,514	071813-AX-7	BAXTER INTL INC CORPORATE	2.AFE	1,070,343	1,420,505
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,203,793	7,306,674			Credit Default Swap - 146372CM	.0	128,922	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	6,203,793	7,177,752
000000-00-0	Corporate Bond First to Default	2.BZ	.0	281,573	326,598			Credit Default Swap - 146372CM	.0	5,763	084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	281,573	320,836
000000-00-0	Corporate Bond First to Default	2.BZ	.0	436,834	506,324			Credit Default Swap - 146372CM	.0	8,934	084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	436,834	497,390
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,621,061	13,514,896			Credit Default Swap - 146372CM	.0	238,462	12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	11,621,061	13,276,434
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,290,063	5,268,301			Credit Default Swap - 146372CM	.0	92,956	130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPOR	1.AFE	4,290,063	5,175,345
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,810,366	6,742,677			Credit Default Swap - 146372CM	.0	118,970	13063A-SG-5	CALIFORNIA ST CORP MUNI	1.CFE	5,810,366	6,623,707
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,449,044	1,678,253			Credit Default Swap - 146372CM	.0	29,612	13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	1,449,044	1,648,641
000000-00-0	Corporate Bond First to Default	2.BZ	.0	317,938	369,130			Credit Default Swap - 146372CM	.0	6,513	13063B-BU-5	CALIFORNIA ST CORP MUNI	1.CFE	317,938	362,617
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,196,704	2,564,784			Credit Default Swap - 146372CM	.0	45,254	13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN	1.CFE	2,196,704	2,519,530
000000-00-0	Corporate Bond First to Default	2.BZ	.0	600,275	764,952			Credit Default Swap - 146372CM	.0	13,497	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	600,275	751,455
000000-00-0	Corporate Bond First to Default	2.BZ	.0	216,048	253,313			Credit Default Swap - 146372CM	.0	4,470	149123-BL-4	CATERPILLAR INC CORPORATE	1.FFE	216,048	248,843
000000-00-0	Corporate Bond First to Default	2.BZ	.0	275,096	328,266			Credit Default Swap - 146372CM	.0	5,792	149123-CB-5	CATERPILLAR INC CORP	1.FFE	275,096	322,474
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,039,658	1,250,958			Credit Default Swap - 146372CM	.0	22,072	149123-CD-1	CATERPILLAR INC CORPORATE	1.FFE	1,039,658	1,228,886
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,510,210	3,954,631			Credit Default Swap - 146372CM	.0	69,777	195869-AG-7	Colonial Pipeline Co. CORPORATE	1.GFE	3,510,210	3,884,854
000000-00-0	Corporate Bond First to Default	2.BZ	.0	653,814	753,520			Credit Default Swap - 146372CM	.0	13,295	20826F-AC-0	CONCOPHILLIPS CO CORPORATE	1.GFE	653,814	740,225
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,544,913	1,893,291			Credit Default Swap - 146372CM	.0	33,406	209111-EF-6	CONS EDISON CO OF NY CORPORATE	2.AFE	1,544,913	1,859,885
000000-00-0	Corporate Bond First to Default	2.BZ	.0	587,074	682,576			Credit Default Swap - 146372CM	.0	12,044	235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	587,074	670,532
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,596,080	1,780,978			Credit Default Swap - 146372CM	.0	31,424	247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE	1.FFE	1,596,080	1,749,554
000000-00-0	Corporate Bond First to Default	2.BZ	.0	19,959,481	27,318,250			Credit Default Swap - 146372CM	.0	482,014	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	19,959,481	26,836,237
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,235,069	2,718,139			Credit Default Swap - 146372CM	.0	47,960	291011-BD-5	EMERSON ELEC CO CORPORATE	1.FFE	2,235,069	2,670,179
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,856,669	8,532,861			Credit Default Swap - 146372CM	.0	150,557	341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	1.EFE	5,856,669	8,382,304
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,159,540	1,356,702			Credit Default Swap - 146372CM	.0	23,938	341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	1.EFE	1,159,540	1,332,764
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,776,957	9,345,650			Credit Default Swap - 146372CM	.0	164,898	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	6,776,957	9,180,752
000000-00-0	Corporate Bond First to Default	2.BZ	.0	215,710	254,673			Credit Default Swap - 146372CM	.0	4,494	377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE	1.FFE	215,710	250,179
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,147	10,418			Credit Default Swap - 146372CM	.0	184	38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP	1.CFE	9,147	10,234
000000-00-0	Corporate Bond First to Default	2.BZ	.0	823,170	943,572			Credit Default Swap - 146372CM	.0	16,649	437076-AV-4	Home Depot Inc CORPORATE	1.FFE	823,170	926,923
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,235,646	6,942,661			Credit Default Swap - 146372CM	.0	122,499	438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	5,235,646	6,820,162
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,063,293	6,028,872			Credit Default Swap - 146372CM	.0	106,376	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	5,063,293	5,922,497
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,000,000	7,250,735			Credit Default Swap - 146372CM	.0	127,935	478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE	1.CFE	6,000,000	7,122,801
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,615,717	4,194,678			Credit Default Swap - 146372CM	.0	74,013	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,615,717	4,120,665
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,159,945	6,082,538			Credit Default Swap - 146372CM	.0	107,323	544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	5,159,945	5,975,216
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,174,098	10,271,717			Credit Default Swap - 146372CM	.0	181,238	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	9,174,098	10,090,479
000000-00-0	Corporate Bond First to Default	2.BZ	.0	117,321	131,638			Credit Default Swap - 146372CM	.0	2,323	57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORP	1.BFE	117,321	129,315
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,520,000	6,519,370			Credit Default Swap - 146372CM	.0	115,030	578454-AB-6	MAYO CLINIC CORP	1.CFE	5,520,000	6,404,339

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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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	8,058,270	10,857,171			Credit Default Swap - 146372CM	.0	191,588	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	8,058,270	10,665,603
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,111,962	2,287,772			Credit Default Swap - 146372CM	.0	40,366	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CORP	1.DFE	2,111,962	2,247,406
000000-00-0	Corporate Bond First to Default	2.BZ	.0	899,761	1,036,481			Credit Default Swap - 146372CM	.0	18,288	59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK F	1.CFE	899,761	1,018,193
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,803,480	17,035,553			Credit Default Swap - 146372CM	.0	300,582	594918-AD-6	MICROSOFT CORP CORPORATE	1.AFE	12,803,480	16,734,971
000000-00-0	Corporate Bond First to Default	2.BZ	.0	975,901	1,178,103			Credit Default Swap - 146372CM	.0	20,787	594918-AJ-3	MICROSOFT CORP CORPORATE	1.AFE	975,901	1,157,316
000000-00-0	Corporate Bond First to Default	2.BZ	.0	59,670	71,735			Credit Default Swap - 146372CM	.0	1,266	594918-AM-6	MICROSOFT CORP CORPORATE	1.AFE	59,670	70,469
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,506,199	1,921,333			Credit Default Swap - 146372CM	.0	33,901	60636W-NJ-5	MISSOURI ST HIWY & TRANSN COMMN CORP	1.BFE	1,506,199	1,887,433
000000-00-0	Corporate Bond First to Default	2.BZ	.0	267,421	301,185			Credit Default Swap - 146372CM	.0	5,314	641423-BU-1	NEVADA POWER CO CORPORATE	1.FFE	267,421	295,871
000000-00-0	Corporate Bond First to Default	2.BZ	.0	459,220	508,672			Credit Default Swap - 146372CM	.0	8,975	641423-CA-4	NEVADA POWER CO CORPORATE	1.FFE	459,220	499,697
000000-00-0	Corporate Bond First to Default	2.BZ	.0	186,699	217,856			Credit Default Swap - 146372CM	.0	3,844	64966H-YY-6	NEW YORK N Y CORP MUNI	1.CFE	186,699	214,013
000000-00-0	Corporate Bond First to Default	2.BZ	.0	259,549	309,485			Credit Default Swap - 146372CM	.0	5,461	64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	259,549	304,024
000000-00-0	Corporate Bond First to Default	2.BZ	.0	285,290	340,165			Credit Default Swap - 146372CM	.0	6,002	64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	285,290	334,163
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,863,611	9,498,729			Credit Default Swap - 146372CM	.0	167,599	64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	7,863,611	9,331,130
000000-00-0	Corporate Bond First to Default	2.BZ	.0	594,077	701,132			Credit Default Swap - 146372CM	.0	12,371	64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	594,077	688,761
000000-00-0	Corporate Bond First to Default	2.BZ	.0	29,000,000	30,671,073			Credit Default Swap - 146372CM	.0	541,172	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	29,000,000	30,129,901
000000-00-0	Corporate Bond First to Default	2.BZ	.0	588,873	690,723			Credit Default Swap - 146372CM	.0	12,187	668444-AC-6	NORTHWESTERN UNIVERSITY CORPORATE	1.BFE	588,873	678,535
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,710,811	1,990,738			Credit Default Swap - 146372CM	.0	35,125	68233J-AT-1	Oncor Electric Delivery Co CORPORAT	1.FFE	1,710,811	1,955,612
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,696,473	7,180,428			Credit Default Swap - 146372CM	.0	126,694	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	5,696,473	7,053,734
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,225,041	6,487,428			Credit Default Swap - 146372CM	.0	114,467	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1.EFE	5,225,041	6,372,961
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,956,915	6,401,585			Credit Default Swap - 146372CM	.0	112,952	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	4,956,915	6,288,633
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,944,097	14,090,686			Credit Default Swap - 146372CM	.0	248,621	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	9,944,097	13,842,064
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,155,178	1,310,557			Credit Default Swap - 146372CM	.0	23,124	717081-DE-0	PFIZER INC CORPORATE	1.FFE	1,155,178	1,287,433
000000-00-0	Corporate Bond First to Default	2.BZ	.0	40,360,270	47,173,265			Credit Default Swap - 146372CM	.0	832,343	717081-DK-6	PFIZER INC CORPORATE	1.FFE	40,360,270	46,340,922
000000-00-0	Corporate Bond First to Default	2.BZ	.0	12,011,220	14,723,608			Credit Default Swap - 146372CM	.0	259,789	717081-EK-5	PFIZER INC CORPORATE	1.FFE	12,011,220	14,463,819
000000-00-0	Corporate Bond First to Default	2.BZ	.0	196,364	238,237			Credit Default Swap - 146372CM	.0	4,204	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	196,364	234,034
000000-00-0	Corporate Bond First to Default	2.BZ	.0	177,092	207,666			Credit Default Swap - 146372CM	.0	3,664	73359W-CX-0	PORT AUTH N Y & N J CORP MUNI	1.EFE	177,092	204,002
000000-00-0	Corporate Bond First to Default	2.BZ	.0	481,054	531,909			Credit Default Swap - 146372CM	.0	9,385	737679-DC-1	Potomac Elec Pwr Co CORPORATE	1.FFE	481,054	522,524
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,760,000	4,353,476			Credit Default Swap - 146372CM	.0	76,814	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.DFE	3,760,000	4,276,661
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,947,028	8,402,746			Credit Default Swap - 146372CM	.0	148,261	744560-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	6,947,028	8,254,485
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,426,448	6,368,701			Credit Default Swap - 146372CM	.0	112,372	745332-CG-8	PUGET SOUND ENERGY CORPORATE	1.FFE	5,426,448	6,256,330
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,863,142	2,253,670			Credit Default Swap - 146372CM	.0	39,765	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	1,863,142	2,213,906
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,037,831	1,207,730			Credit Default Swap - 146372CM	.0	21,310	745332-CE-4	PUGET SOUND ENERGY CORPORATE	1.FFE	1,037,831	1,186,421
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,778,773	3,658,612			Credit Default Swap - 146372CM	.0	64,554	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	2,778,773	3,594,058
000000-00-0	Corporate Bond First to Default	2.BZ	.0	39,224,223	51,492,624			Credit Default Swap - 146372CM	.0	908,556	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	39,224,223	50,584,069
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,602,997	11,730,739			Credit Default Swap - 146372CM	.0	206,982	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	9,602,997	11,523,757
000000-00-0	Corporate Bond First to Default	2.BZ	.0	428,187	480,536			Credit Default Swap - 146372CM	.0	8,479	828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE	1.GFE	428,187	472,057
000000-00-0	Corporate Bond First to Default	2.BZ	.0	338,756	390,151			Credit Default Swap - 146372CM	.0	6,884	837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORA	1.FFE	338,756	383,267
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,752,403	4,541,901			Credit Default Swap - 146372CM	.0	80,139	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,752,403	4,461,762
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,463,067	4,354,436			Credit Default Swap - 146372CM	.0	76,831	842400-FF-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,463,067	4,277,605
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,680,417	3,278,052			Credit Default Swap - 146372CM	.0	57,839	85771P-AE-2	EQUINOR ASA CORP FOREIGN	1.DFE	2,680,417	3,220,213
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,260,310	5,026,480			Credit Default Swap - 146372CM	.0	88,689	875127-BA-9	Tampa Electric CORPORATE	1.GFE	4,260,310	4,937,791
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,696,291	5,091,725			Credit Default Swap - 146372CM	.0	89,840	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	3,696,291	5,001,885
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,252,454	14,639,984			Credit Default Swap - 146372CM	.0	258,313	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	11,252,454	14,381,671
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,001,943	2,323,309			Credit Default Swap - 146372CM	.0	40,993	906548-CJ-9	UNION ELECTRIC CO CORPORATE	1.FFE	2,001,943	2,282,315
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,022,502	2,014,357			Credit Default Swap - 146372CM	.0	35,542	907818-EW-4	UNION PACIFIC CORP CORPORATE	2.AFE	2,022,502	1,978,815
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,105,380	5,992,944			Credit Default Swap - 146372CM	.0	105,742	907818-FG-8	UNION PACIFIC CORP CORPORATE	2.AFE	6,105,380	5,887,202
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,232,685	1,423,119			Credit Default Swap - 146372CM	.0	25,110	91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	1,232,685	1,398,008

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	2,231,126	2,551,964			Credit Default Swap - 146372CM	.0	45,028	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	2,231,126	2,506,936
000000-00-0	Corporate Bond First to Default	2.BZ	.0	559,699	652,414			Credit Default Swap - 146372CM	.0	11,511	91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	559,699	640,902
000000-00-0	Corporate Bond First to Default	2.BZ	.0	596,559	700,024			Credit Default Swap - 146372CM	.0	12,351	91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	596,559	687,672
000000-00-0	Corporate Bond First to Default	2.BZ	.0	437,362	506,975			Credit Default Swap - 146372CM	.0	8,945	91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	1.GFE	437,362	498,030
												UNIVERSITY OF CALIFORNIA CORPORATE			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,341,991	7,080,888			Credit Default Swap - 146372CM	.0	124,938	91412F-7Y-7	UNIV OF MASSACHUSETTS MA BLDG CORP	1.OFE	5,341,991	6,955,950
000000-00-0	Corporate Bond First to Default	2.BZ	.0	269,374	306,185			Credit Default Swap - 146372CM	.0	5,402	914440-LJ-9	UNIVERSITY TEX CORPORATE MUNI TAXAB	1.OFE	269,374	300,782
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,260,655	3,989,551			Credit Default Swap - 146372CM	.0	70,393	915115-8F-9	Virginia Electric Power CORPORATE	1.AFE	3,260,655	3,919,158
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,555,679	4,070,975			Credit Default Swap - 146372CM	.0	71,830	927804-FW-9	WAL MART STORES INC CORPORATE	2.AFE	3,555,679	3,999,145
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,706,047	2,005,390			Credit Default Swap - 146372CM	.0	35,384	931142-CK-7	WAL MART STORES INC CORPORATE	1.OFE	1,706,047	1,970,007
000000-00-0	Corporate Bond First to Default	2.BZ	.0	799,995	947,189			Credit Default Swap - 146372CM	.0	16,713	931142-DB-6	WAL MART STORES INC CORPORATE	1.OFE	799,995	930,476
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,507,419	5,632,627			Credit Default Swap - 146372CM	.0	99,384	931142-EC-3	WAL MART STORES INC CORPORATE	1.OFE	4,507,419	5,533,243
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,700,000	10,030,170			Credit Default Swap - 146372CM	.0	176,976	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	8,700,000	9,853,194
000000-00-0	Corporate Bond First to Default	2.BZ	.0	346,693	406,224			Credit Default Swap - 146372CM	.0	7,168	949746-JM-4	WELLS FARGO CO CORPORATE	2.AFE	346,693	399,056
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,010,148	2,369,314			Credit Default Swap - 146372CM	.0	41,805	95709T-AH-3	Westar Energy Inc CORPORATE	1.FFE	2,010,148	2,327,509
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,023,773	1,197,433			Credit Default Swap - 146372CM	.0	21,128	983024-AL-4	WYETH CORPORATE	1.FFE	1,023,773	1,176,305
000000-00-0	Corporate Bond First to Default	2.BZ	550,000,000	13,943,195	265,272	09/27/2021	12/20/2026	Credit Default Swap - 146798CM	13,721,254	5,118	010392-EC-8	ALABAMA POWER DEBENTURES	1.FFE	221,941	260,154
												ALASKA ST MUNI BOND BANK AUTH CORPO			
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,789,726	10,856,375			Credit Default Swap - 146798CM	.0	209,475	01179R-EQ-2	ARI ZONA HEALTH FACS AUTH REV CORPOR	1.FFE	9,789,726	10,646,900
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,007,407	11,918,346			Credit Default Swap - 146798CM	.0	229,965	040507-NS-0	AUSTIN TEX CUNTY COLLEGE DIST CORPO	1.DFE	11,007,407	11,688,380
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,074,581	5,721,977			Credit Default Swap - 146798CM	.0	110,406	052403-FB-3	CALIFORNIA HEALTH FACS FING AU CORP	1.BFE	5,074,581	5,611,571
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,869,208	5,502,998			Credit Default Swap - 146798CM	.0	106,181	13032U-US-5	CANADIAN NATL RAILWAY NT CORP FOREI	1.DFE	4,869,208	5,396,817
000000-00-0	Corporate Bond First to Default	2.BZ	.0	13,636,737	16,062,111			Credit Default Swap - 146798CM	.0	309,920	136375-BL-5	DUKE ENERGY PROGRESS INC 1ST MORTGA	1.FFE	13,636,737	15,752,191
000000-00-0	Corporate Bond First to Default	2.BZ	.0	254,908	281,395			Credit Default Swap - 146798CM	.0	5,430	144141-CU-0	CLARK CO NV ARPT REV CORP MUNI	1.FFE	254,908	275,966
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,934,174	7,850,703			Credit Default Swap - 146798CM	.0	151,480	18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI	1.FFE	6,934,174	7,699,223
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,672,192	4,174,331			Credit Default Swap - 146798CM	.0	80,544	18085P-QK-3	COMCAST CORP COMPANY GUARNT	1.FFE	3,672,192	4,093,787
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,358,444	17,759,709			Credit Default Swap - 146798CM	.0	342,675	20030N-AC-5	COMMONWEALTH EDISON SECURED	1.GFE	14,358,444	17,417,034
000000-00-0	Corporate Bond First to Default	2.BZ	.0	997,368	1,333,245			Credit Default Swap - 146798CM	.0	25,725	202795-HG-8	CONNECTICUT ST SPL TAX OBLIG CORPOR	1.FFE	997,368	1,307,520
000000-00-0	Corporate Bond First to Default	2.BZ	.0	28,650,000	35,495,790			Credit Default Swap - 146798CM	.0	684,894	207758-KM-4	CONOCOPHILLIPS HLDG CO SENIOR NOTES	1.DFE	28,650,000	34,810,895
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,975,890	4,781,415			Credit Default Swap - 146798CM	.0	92,258	208251-AE-8	WALT DISNEY COMPANY CORPORATE	1.GFE	3,975,890	4,689,157
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,529,684	1,722,339			Credit Default Swap - 146798CM	.0	33,233	254687-DZ-6	EMERSON ELEC CO NOTES	1.GFE	1,529,684	1,689,106
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,932,326	9,618,354			Credit Default Swap - 146798CM	.0	185,587	291011-AQ-7	ENTERGY LOUISIANA LLC CORPORATE	1.FFE	6,932,326	9,432,767
000000-00-0	Corporate Bond First to Default	2.BZ	.0	151,894	167,146			Credit Default Swap - 146798CM	.0	3,225	29364W-AV-0	FLORIDA POWER & LIGHT 1ST MORTGAGE	1.FFE	151,894	163,921
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,771,242	6,839,520			Credit Default Swap - 146798CM	.0	131,969	341081-EQ-6	FLORIDA POWER & LIGHT CORPORATE	1.EFE	4,771,242	6,707,551
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,068,679	12,420,338			Credit Default Swap - 146798CM	.0	239,651	341081-ER-4	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1.EFE	9,068,679	12,180,686
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,977,043	20,067,056			Credit Default Swap - 146798CM	.0	387,196	341099-CB-3	FLORIDA ST TPK AUTH CORPORATE MUNI	1.FFE	14,977,043	19,679,860
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,267,134	11,340,659			Credit Default Swap - 146798CM	.0	218,819	343136-SM-5	FRANKLIN CNTY OHIO CORPORATE MUNI	1.OFE	10,267,134	11,121,840
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,005,998	10,036,500			Credit Default Swap - 146798CM	.0	193,655	353187-CS-4	GLAXOSMITHKLINE CAP INC CORPORATE	1.BFE	9,005,998	9,842,845
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,110,249	6,949,268			Credit Default Swap - 146798CM	.0	134,087	377372-AB-3	DIAGEO INVESTMENT CORP COMPANY GUAR	1.FFE	5,110,249	6,815,181
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,896,463	3,944,597			Credit Default Swap - 146798CM	.0	76,111	386088-AH-1	HSBC BANK USA CORPORATE	1.GFE	2,896,463	3,868,486
000000-00-0	Corporate Bond First to Default	2.BZ	.0	946,509	1,046,672			Credit Default Swap - 146798CM	.0	20,196	404201-AA-5	HUTCHISON WHAM INT 03/33 CORP FOREI	1.FFE	946,509	1,026,477
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,100,955	16,515,050			Credit Default Swap - 146798CM	.0	318,659	44841S-AC-3	ILLINOIS ST FIN AUTH REVENUE CORPOR	1.FFE	14,100,955	16,196,391
000000-00-0	Corporate Bond First to Default	2.BZ	.0	20,028,114	22,379,616			Credit Default Swap - 146798CM	.0	431,817	45203H-B5-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.OFE	20,028,114	21,947,800
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,038,939	2,827,011			Credit Default Swap - 146798CM	.0	54,547	452252-FK-0	JOHNSON & JOHNSON CORPORATE	1.DFE	2,038,939	2,772,463
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,576,775	13,351,509			Credit Default Swap - 146798CM	.0	257,618	478160-BJ-2	LOEWS CORP CORP	1.AFE	10,576,775	13,093,890
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,720,901	11,687,270			Credit Default Swap - 146798CM	.0	225,507	540424-AP-3		1.GFE	9,720,901	11,461,764

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	.318,186	.380,566 .....	.....	.....	Credit Default Swap - 146798CM	.0	.7,343	54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORP	1.BFE	.318,186	.373,223
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.29,117,903	.36,542,420 .....	.....	.....	Credit Default Swap - 146798CM	.0	.705,089	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1.EFE	.29,117,903	.35,837,331
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.6,920,000	.8,113,936 .....	.....	.....	Credit Default Swap - 146798CM	.0	.156,559	57604P-SP-5	MASSACHUSETTS ST WTR POLLN ABA CORP	1.AFE	.6,920,000	.7,957,377
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.16,396,889	.18,220,724 .....	.....	.....	Credit Default Swap - 146798CM	.0	.351,570	590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MU	1.DFE	.16,396,889	.17,869,153
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.4,500,000	.5,004,579 .....	.....	.....	Credit Default Swap - 146798CM	.0	.96,564	593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI	1.DFE	.4,500,000	.4,908,015
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.12,073,743	.15,427,393 .....	.....	.....	Credit Default Swap - 146798CM	.0	.297,673	60636W-NJ-5	MISSOURI ST HIWY & TRANSN COMMN CORP	1.BFE	.12,073,743	.15,129,720
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,002,079	.1,169,296 .....	.....	.....	Credit Default Swap - 146798CM	.0	.22,562	617446-HD-4	MORGAN STANLEY NOTES	1.GFE	.1,002,079	.1,146,734
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.30,230,000	.33,757,743 .....	.....	.....	Credit Default Swap - 146798CM	.0	.651,358	646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MU	1.FFE	.30,230,000	.33,106,384
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.921,301	.1,035,681 .....	.....	.....	Credit Default Swap - 146798CM	.0	.19,984	647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORP	1.OFE	.921,301	.1,015,698
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.23,000,000	.28,324,779 .....	.....	.....	Credit Default Swap - 146798CM	.0	.546,529	64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN	1.OFE	.23,000,000	.27,778,250
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,318,567	.1,473,021 .....	.....	.....	Credit Default Swap - 146798CM	.0	.28,422	64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP	1.BFE	.1,318,567	.1,444,599
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.9,978,103	.10,938,866 .....	.....	.....	Credit Default Swap - 146798CM	.0	.211,066	64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	.9,978,103	.10,727,800
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.18,021,439	.19,673,992 .....	.....	.....	Credit Default Swap - 146798CM	.0	.379,611	64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	.18,021,439	.19,294,380
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.12,535,609	.15,474,793 .....	.....	.....	Credit Default Swap - 146798CM	.0	.298,587	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP	1.AFE	.12,535,609	.15,176,205
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.21,346,435	.27,464,581 .....	.....	.....	Credit Default Swap - 146798CM	.0	.529,931	64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI	1.BFE	.21,346,435	.26,934,650
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.18,612,139	.24,864,690 .....	.....	.....	Credit Default Swap - 146798CM	.0	.479,766	64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxa	1.BFE	.18,612,139	.24,384,924
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.5,301,196	.5,931,109 .....	.....	.....	Credit Default Swap - 146798CM	.0	.114,441	709224-DL-0	PENNSYLVANIA ST TURNPIKE COMM CORP	1.GFE	.5,301,196	.5,816,668
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.5,999,706	.6,607,859 .....	.....	.....	Credit Default Swap - 146798CM	.0	.127,499	717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPO	1.OFE	.5,999,706	.6,480,360
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.25,000,000	.31,019,779 .....	.....	.....	Credit Default Swap - 146798CM	.0	.598,529	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1.BFE	.25,000,000	.30,421,250
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.7,500,000	.9,965,383 .....	.....	.....	Credit Default Swap - 146798CM	.0	.192,283	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1.EFE	.7,500,000	.9,773,100
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,072,520	.4,227,357 .....	.....	.....	Credit Default Swap - 146798CM	.0	.81,567	78600S-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1.OFE	.3,072,520	.4,145,790
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.4,911,306	.5,514,044 .....	.....	.....	Credit Default Swap - 146798CM	.0	.106,394	83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORP	1.EFE	.4,911,306	.5,407,650
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.15,001,078	.16,331,212 .....	.....	.....	Credit Default Swap - 146798CM	.0	.315,112	83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORP	1.EFE	.15,001,078	.16,016,100
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.2,986,958	.4,146,831 .....	.....	.....	Credit Default Swap - 146798CM	.0	.80,013	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1.EFE	.2,986,958	.4,066,818
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,166,436	.4,045,490 .....	.....	.....	Credit Default Swap - 146798CM	.0	.78,058	907818-CU-0	UNION PACIFIC CORP BOND	2.AFE	.3,166,436	.3,967,432
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.15,000,000	.16,746,322 .....	.....	.....	Credit Default Swap - 146798CM	.0	.323,122	91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE	1.OFE	.15,000,000	.16,423,200
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.5,996,461	.7,388,046 .....	.....	.....	Credit Default Swap - 146798CM	.0	.142,553	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1.OFE	.5,996,461	.7,245,493
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.15,119,573	.16,436,084 .....	.....	.....	Credit Default Swap - 146798CM	.0	.317,136	917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI	1.BFE	.15,119,573	.16,118,948
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.6,403,474	.7,190,051 .....	.....	.....	Credit Default Swap - 146798CM	.0	.138,733	93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORP	1.BFE	.6,403,474	.7,051,319
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.8,931,679	.10,527,931 .....	.....	.....	Credit Default Swap - 146798CM	.0	.203,137	976656-BW-7	WISCONSIN ELEC POWER NOTES	1.GFE	.8,931,679	.10,324,793
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.4,738,409	.5,351,098 .....	.....	.....	Credit Default Swap - 146798CM	.0	.103,250	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORP	1.FFE	.4,738,409	.5,247,848
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,770,738	.2,194,148 .....	.....	.....	Credit Default Swap - 146798CM	.0	.42,336	983024-AG-5	WYETH CORPORATE	1.FFE	.1,770,738	.2,151,812
000000-00-0	Corporate Bond First to Default	2.BZ	.60,000,000	.2,722,443	.1,798,067	09/27/2021	12/20/2026	Credit Default Swap - 146800CM	.1,499,648	.29,048	013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	.1,222,795	.1,769,018
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,858,000	.2,683,207 .....	.....	.....	Credit Default Swap - 146800CM	.0	.43,348	12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT	1.GFE	.1,858,000	.2,639,859
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,499,094	.2,097,975 .....	.....	.....	Credit Default Swap - 146800CM	.0	.33,893	141781-AT-1	Cargill Inc NOTES	1.FFE	.1,499,094	.2,064,081
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.2,470,025	.3,553,726 .....	.....	.....	Credit Default Swap - 146800CM	.0	.57,411	149123-BJ-9	CATERPILLAR INC DEBENTURES	1.FFE	.2,470,025	.3,496,315
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,950,014	.2,355,540 .....	.....	.....	Credit Default Swap - 146800CM	.0	.38,054	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	.1,950,014	.2,317,486
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.1,839,693	.3,172,299 .....	.....	.....	Credit Default Swap - 146800CM	.0	.51,249	172967-AS-0	CITIGROUP INC NOTES	2.AFE	.1,839,693	.3,121,050
000000-00-0	Corporate Bond First to Default	2.BZ	.0	.3,463,922	.6,424,460 .....	.....	.....	Credit Default Swap - 146800CM	.0	.103,789	191216-AF-7	COCA COLA CO DEBENTURES	1.FFE	.3,463,922	.6,320,671

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	6,140,604	8,200,221			Credit Default Swap - 146800CM	0	132,477	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	6,140,604	8,067,744
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,971,687	6,747,514			Credit Default Swap - 146800CM	0	109,008	208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES	1.GFE	4,971,687	6,638,506
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,967,084	11,616,400			Credit Default Swap - 146800CM	0	187,666	244199-BA-2	DEERE & CO NOTES	1.FFE	7,967,084	11,428,734
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,548,238	2,238,345			Credit Default Swap - 146800CM	0	36,161	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	1,548,238	2,202,184
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,167,405	4,395,956			Credit Default Swap - 146800CM	0	71,018	302508-AA-9	FMR LLC BONDS 144A	1.EFE	3,167,405	4,324,938
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,317,415	2,064,529			Credit Default Swap - 146800CM	0	33,353	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	1,317,415	2,031,176
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,831,973	9,477,760			Credit Default Swap - 146800CM	0	153,116	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1.FFE	6,831,973	9,324,645
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,727,923	2,801,172			Credit Default Swap - 146800CM	0	45,254	532457-AP-3	Eli Lilly & Co NOTES	1.FFE	1,727,923	2,755,918
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,023,341	11,628,604			Credit Default Swap - 146800CM	0	187,863	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	8,023,341	11,440,741
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,678,504	4,331,014			Credit Default Swap - 146800CM	0	69,969	713448-EG-9	PEPSICO INC CORPORATE	1.EFE	3,678,504	4,261,045
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,547,658	2,283,700			Credit Default Swap - 146800CM	0	36,894	806805-AG-6	MERCK & CO INC BOND	1.EFE	1,547,658	2,246,806
000000-00-0	Corporate Bond First to Default	2.BZ	200,000,000	10,619,776	11,292,572	09/27/2021	12/20/2031	Credit Default Swap - 146801CM	1,909,335	59,849	010392-FF-0	ALABAMA POWER CORPORATE	1.FFE	8,710,441	11,232,722
000000-00-0	Corporate Bond First to Default	2.BZ	0	21,244,699	30,226,507			Credit Default Swap - 146801CM	0	160,196	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	21,244,699	30,066,311
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,890,799	9,206,795			Credit Default Swap - 146801CM	0	48,795	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	7,890,799	9,158,000
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,704,007	6,304,292			Credit Default Swap - 146801CM	0	33,412	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1.BFE	5,704,007	6,270,880
000000-00-0	Corporate Bond First to Default	2.BZ	0	30,016,779	36,534,998			Credit Default Swap - 146801CM	0	193,631	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	30,016,779	36,341,367
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,820,626	27,785,528			Credit Default Swap - 146801CM	0	147,260	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	20,820,626	27,638,268
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,269,000	25,348,917			Credit Default Swap - 146801CM	0	134,346	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	24,269,000	25,214,571
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,213,387	13,575,020			Credit Default Swap - 146801CM	0	71,946	717081-EK-5	PFIZER INC CORPORATE	1.FFE	11,213,387	13,503,074
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,385,392	6,213,722			Credit Default Swap - 146801CM	0	32,932	803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPOR	1.EFE	5,385,392	6,180,790
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,195,251	13,840,484			Credit Default Swap - 146801CM	0	73,353	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	10,195,251	13,767,131
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,214,801	1,722,212			Credit Default Swap - 146801CM	0	9,127	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,214,801	1,713,084
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,372,099	11,389,633			Credit Default Swap - 146801CM	0	60,364	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	8,372,099	11,329,269
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,492,316	14,279,120			Credit Default Swap - 146801CM	0	75,677	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	11,492,316	14,203,443
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,483,574	8,487,419			Credit Default Swap - 146801CM	0	44,982	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE	1.OFE	6,483,574	8,442,437
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,071,319	20,457,382			Credit Default Swap - 146801CM	0	108,421	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	17,071,319	20,348,961
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,809,483	12,002,999			Credit Default Swap - 146801CM	0	63,614	93114Z-CN-3	WAL MART STORES INC CORPORATE	1.OFE	8,809,483	11,939,385
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,825,758	14,478,896			Credit Default Swap - 146801CM	0	76,736	93114Z-CS-0	WAL MART STORES INC CORPORATE	1.OFE	10,825,758	14,402,160
000000-00-0	Corporate Bond First to Default	4.BZ	50,000,000	15,058,170	13,417,169	09/27/2021	12/20/2026	Credit Default Swap - 146804CM	4,842,864	916,909	26439X-AC-7	DDP MIDSTREAM LP NOTES	3.AFE	10,215,306	12,500,260
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,145,528	5,790,134			Credit Default Swap - 146804CM	0	395,689	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,145,528	5,394,445
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,408,510	13,173,103			Credit Default Swap - 146804CM	0	900,230	337932-AC-1	FIRSTENERGY CORP NOTES	3.BFE	9,408,510	12,272,873
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,984,627	2,926,760			Credit Default Swap - 146804CM	0	200,010	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	3.AFE	1,984,627	2,726,749
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,137,711	2,438,266			Credit Default Swap - 146804CM	0	166,627	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP	3.OFE	2,137,711	2,271,639
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,096,616	6,468,828			Credit Default Swap - 146804CM	0	442,070	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	5,096,616	6,026,758
000000-00-0	Corporate Bond First to Default	4.BZ	0	456,578	594,495			Credit Default Swap - 146804CM	0	40,627	803070-AB-7	SAPPI PAPER HLDG BD COMPANY GUARNT	4.AFE	456,578	553,868
000000-00-0	Corporate Bond First to Default	4.BZ	0	8,899,631	11,235,097			Credit Default Swap - 146804CM	0	767,789	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	8,899,631	10,467,307
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,414,428	6,568,472			Credit Default Swap - 146804CM	0	448,879	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.OFE	5,414,428	6,119,593
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,126,784	1,296,370			Credit Default Swap - 146804CM	0	88,592	91136S-BL-7	UNITED RENTALS NA INC CORPORATE	3.BFE	1,126,784	1,207,778
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,319,967	3,319,967			Credit Default Swap - 146804CM	0	226,881	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	2,547,694	3,093,085
000000-00-0	Corporate Bond First to Default	4.BZ	25,000,000	5,538,289	3,922,367	09/27/2021	12/20/2026	Credit Default Swap - 146810CM	2,421,432	272,484	037411-AR-6	APACHE CORP CORPORATE	3.AFE	3,116,857	3,649,884
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,151,750	5,805,872			Credit Default Swap - 146810CM	0	403,329	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	4,151,750	5,402,542
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,136,867	4,397,347			Credit Default Swap - 146810CM	0	305,480	337932-AC-1	FIRSTENERGY CORP NOTES	3.BFE	3,136,867	4,091,867
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,951,619	4,753,995			Credit Default Swap - 146810CM	0	330,256	35671D-BG-8	FREEMONT-MCMORAN INC CORPORATE	3.AFE	2,951,619	4,423,738
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,521,658	1,953,721			Credit Default Swap - 146810CM	0	135,724	500760-AR-7	KRAFT FOODS INC CORP	3.AFE	1,521,658	1,817,998
000000-00-0	Corporate Bond First to Default	4.BZ	0	407,729	518,135			Credit Default Swap - 146810CM	0	35,994	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	407,729	482,141
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,113,826	1,192,184			Credit Default Swap - 146810CM	0	82,820	674599-CJ-2	Occidental Pete Corp CORPORATE	3.BFE	1,113,826	1,109,364
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,944,459	4,402,241			Credit Default Swap - 146810CM	0	305,820	87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPOR	3.OFE	3,944,459	4,096,420
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,664,882	6,121,330			Credit Default Swap - 146810CM	0	425,244	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	4,664,882	5,696,086
000000-00-0	Corporate Bond First to Default	2.BZ	200,000,000	16,315,465	19,186,695	09/28/2021	12/20/2031	Credit Default Swap - 146839CM	1,718,791	101,913	00206R-DK-5	AT&T INC CORPORATE	2.BFE	14,596,674	19,084,782
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,231,728	1,612,148			Credit Default Swap - 146839CM	0	8,563	002819-AC-4	ABBOTT LABS CORPORATE	1.FFE	1,231,728	1,603,585
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,059,058	6,731,399			Credit Default Swap - 146839CM	0	35,755	020002-AS-0	ALLSTATE CORP BOND	1.GFE	5,059,058	6,695,644

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description						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	3,890,207	4,849,790 .....	.....	.....	Credit Default Swap - 146839CM	.0	25,760	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	3,890,207	4,824,030
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,606,997	21,710,454 .....	.....	.....	Credit Default Swap - 146839CM	.0	115,318	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	18,606,997	21,595,136
000000-00-0	Corporate Bond First to Default	2.BZ	.0	15,269,188	20,810,690 .....	.....	.....	Credit Default Swap - 146839CM	.0	110,539	234667-JL-8	DALLAS ONTY TEX HOSP DIST CORPORATE	1.OFE	15,269,188	20,700,151
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,903,402	2,823,579 .....	.....	.....	Credit Default Swap - 146839CM	.0	14,998	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	1,903,402	2,808,581
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,391,266	3,744,503 .....	.....	.....	Credit Default Swap - 146839CM	.0	19,889	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,391,266	3,724,614
000000-00-0	Corporate Bond First to Default	2.BZ	.0	9,355,157	10,326,041 .....	.....	.....	Credit Default Swap - 146839CM	.0	54,848	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.OFE	9,355,157	10,271,193
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,246,844	9,874,304 .....	.....	.....	Credit Default Swap - 146839CM	.0	52,449	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	7,246,844	9,821,855
000000-00-0	Corporate Bond First to Default	2.BZ	.0	10,264,900	14,504,873 .....	.....	.....	Credit Default Swap - 146839CM	.0	77,045	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	10,264,900	14,427,828
000000-00-0	Corporate Bond First to Default	2.BZ	.0	8,296,737	9,169,968 .....	.....	.....	Credit Default Swap - 146839CM	.0	48,708	353187-CH-6	FRANKLIN ONTY OHIO CORPORATE MUNI	1.BFE	8,296,737	9,121,280
000000-00-0	Corporate Bond First to Default	2.BZ	.0	24,013,424	29,228,344 .....	.....	.....	Credit Default Swap - 146839CM	.0	155,251	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	24,013,424	29,073,094
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,925,424	4,297,480 .....	.....	.....	Credit Default Swap - 146839CM	.0	22,827	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,925,424	4,274,653
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,000,000	5,522,751 .....	.....	.....	Credit Default Swap - 146839CM	.0	29,335	654579-AD-3	NIPPON LIFE INS CORP FOREIGN	1.GFE	5,000,000	5,493,416
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,470,449	8,241,767 .....	.....	.....	Credit Default Swap - 146839CM	.0	43,777	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1.EFE	6,470,449	8,197,990
000000-00-0	Corporate Bond First to Default	2.BZ	.0	11,111,021	13,451,255 .....	.....	.....	Credit Default Swap - 146839CM	.0	71,448	717081-EK-5	PFIZER INC CORPORATE	1.FFE	11,111,021	13,379,807
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,165,052	6,767,369 .....	.....	.....	Credit Default Swap - 146839CM	.0	35,946	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,165,052	6,731,423
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,940,235	6,892,182 .....	.....	.....	Credit Default Swap - 146839CM	.0	36,609	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,940,235	6,855,573
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,653,314	6,897,254 .....	.....	.....	Credit Default Swap - 146839CM	.0	36,636	797440-BJ-2	San Diego Gas Electric Engine CORPO	1.FFE	5,653,314	6,860,618
000000-00-0	Corporate Bond First to Default	2.BZ	.0	18,652,059	21,521,198 .....	.....	.....	Credit Default Swap - 146839CM	.0	114,313	803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPOR	1.EFE	18,652,059	21,406,885
000000-00-0	Corporate Bond First to Default	2.BZ	.0	14,641,300	19,876,419 .....	.....	.....	Credit Default Swap - 146839CM	.0	105,576	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	14,641,300	19,770,842
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,613,914	6,351,896 .....	.....	.....	Credit Default Swap - 146839CM	.0	33,739	87612E-AU-0	TARGET CORP CORPORATE	1.FFE	4,613,914	6,318,157
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,262,493	8,170,484 .....	.....	.....	Credit Default Swap - 146839CM	.0	43,399	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,262,493	8,127,085
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,459,189	8,078,766	09/28/2021	12/20/2031	Credit Default Swap - 146867CM	498,174	38,717	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.OFE	5,961,015	8,040,050
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,959,418	2,809,336 .....	.....	.....	Credit Default Swap - 146867CM	.0	13,463	17275R-AF-9	CISCO SYSTEMS' INC CORPORATE	1.EFE	1,959,418	2,795,872
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,320,177	1,887,248 .....	.....	.....	Credit Default Swap - 146867CM	.0	9,044	191219-AX-2	Coca Cola Enterprises Inc DEBENTURE	1.FFE	1,320,177	1,878,204
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,044,807	2,385,413 .....	.....	.....	Credit Default Swap - 146867CM	.0	11,432	20825C-AP-9	Conocophillips CORPORATE	1.GFE	2,044,807	2,373,981
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,402,383	3,083,787 .....	.....	.....	Credit Default Swap - 146867CM	.0	14,779	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,402,383	3,069,008
000000-00-0	Corporate Bond First to Default	2.BZ	.0	958,707	1,358,529 .....	.....	.....	Credit Default Swap - 146867CM	.0	6,511	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	958,707	1,352,019
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,077,280	2,819,758 .....	.....	.....	Credit Default Swap - 146867CM	.0	13,513	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	2,077,280	2,806,244
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,774,006	8,154,734 .....	.....	.....	Credit Default Swap - 146867CM	.0	39,081	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1.GFE	5,774,006	8,115,653
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,029,268	4,082,356 .....	.....	.....	Credit Default Swap - 146867CM	.0	19,564	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	3,029,268	4,062,792
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,809,489	4,033,428 .....	.....	.....	Credit Default Swap - 146867CM	.0	19,330	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,809,489	4,014,098
000000-00-0	Corporate Bond First to Default	2.BZ	.0	4,197,803	5,756,977 .....	.....	.....	Credit Default Swap - 146867CM	.0	27,590	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	4,197,803	5,729,388
000000-00-0	Corporate Bond First to Default	2.BZ	.0	5,315,217	7,279,961 .....	.....	.....	Credit Default Swap - 146867CM	.0	34,888	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	5,315,217	7,245,072
000000-00-0	Corporate Bond First to Default	2.BZ	.0	6,026,146	8,437,650 .....	.....	.....	Credit Default Swap - 146867CM	.0	40,437	532457-BG-1	Eli Lilly & Co CORPORATE	1.FFE	6,026,146	8,397,213
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,000,000	2,913,201 .....	.....	.....	Credit Default Swap - 146867CM	.0	13,961	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	2,000,000	2,899,240
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,124,599	4,086,104 .....	.....	.....	Credit Default Swap - 146867CM	.0	19,582	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	3,124,599	4,066,522
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,184,772	1,660,293 .....	.....	.....	Credit Default Swap - 146867CM	.0	7,957	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,184,772	1,652,336
000000-00-0	Corporate Bond First to Default	2.BZ	.0	7,197,090	9,726,230 .....	.....	.....	Credit Default Swap - 146867CM	.0	46,612	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.OFE	7,197,090	9,679,618
000000-00-0	Corporate Bond First to Default	2.BZ	.0	3,400,000	4,697,307 .....	.....	.....	Credit Default Swap - 146867CM	.0	22,511	796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE	1.OFE	3,400,000	4,674,796
000000-00-0	Corporate Bond First to Default	2.BZ	.0	2,037,099	2,528,355 .....	.....	.....	Credit Default Swap - 146867CM	.0	12,117	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	2,037,099	2,516,238
000000-00-0	Corporate Bond First to Default	2.BZ	.0	1,075,521	1,523,978 .....	.....	.....	Credit Default Swap - 146867CM	.0	7,304	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,075,521	1,516,675
000000-00-0	Corporate Bond First to Default	4.BZ	65,000,000	6,354,452	570	09/16/2021	06/20/2026	Credit Default Swap - 145369CM	6,353,928	40	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2.B	524	530
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,633,084	4,594,132 .....	.....	.....	Credit Default Swap - 145369CM	.0	321,568	013817-AJ-0	ARCONIC INC CORPORATE	3.AFE	3,633,084	4,272,563

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	.499,330	.523,885			Credit Default Swap - 145369CM	.0	.36,670	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	.499,330	.487,216
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,280,962	1,390,735			Credit Default Swap - 145369CM	.0	.97,345	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.BFE	1,280,962	1,293,390
000000-00-0	Corporate Bond First to Default	4.BZ	.0	.550,000	.584,466			Credit Default Swap - 145369CM	.0	.40,910	058498-AX-4	BALL CORP CORPORATE	3.AFE	.550,000	.543,556
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,261,024	1,241,565			Credit Default Swap - 145369CM	.0	.86,904	071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FO	4.BFE	1,261,024	1,154,661
000000-00-0	Corporate Bond First to Default	4.BZ	.0	11,454,278	13,132,084			Credit Default Swap - 145369CM	.0	.919,186	10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP	3.AFE	11,454,278	12,212,898
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,279,300	1,367,150			Credit Default Swap - 145369CM	.0	.95,694	1248EP-OK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	1,279,300	1,271,455
000000-00-0	Corporate Bond First to Default	4.BZ	.0	313,600	966,927			Credit Default Swap - 145369CM	.0	.67,681	26156F-AA-1	DRESCHER FNDG TRUST I BONDS 144A	3.CFE	313,600	.899,247
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,836,558	2,416,503			Credit Default Swap - 145369CM	.0	.169,144	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	1,836,558	2,247,359
000000-00-0	Corporate Bond First to Default	4.BZ	.0	103,716	145,120			Credit Default Swap - 145369CM	.0	.10,158	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	3.AFE	103,716	134,962
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,400,364	4,769,422			Credit Default Swap - 145369CM	.0	.333,838	337932-AC-1	FIRSTENERGY CORP NOTES	3.BFE	3,400,364	4,435,584
000000-00-0	Corporate Bond First to Default	4.BZ	.0	12,164,678	15,698,569			Credit Default Swap - 145369CM	.0	1,098,829	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	3.AFE	12,164,678	14,599,740
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,633,989	2,896,127			Credit Default Swap - 145369CM	.0	.202,716	48666K-AZ-2	KB HOME CORPORATE	3.BFE	2,633,989	2,693,411
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,850,907	4,857,555			Credit Default Swap - 145369CM	.0	.340,007	50076Q-AE-6	KRAFT FOODS INC CORP	3.AFE	3,850,907	4,517,548
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,125,371	2,610,737			Credit Default Swap - 145369CM	.0	.182,740	50076Q-AN-6	KRAFT FOODS INC CORP	3.AFE	2,125,371	2,427,998
000000-00-0	Corporate Bond First to Default	4.BZ	.0	.49,205	63,212			Credit Default Swap - 145369CM	.0	.4,425	50076Q-AR-7	KRAFT FOODS INC CORP	3.AFE	.49,205	.58,787
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,002,823	2,155,993			Credit Default Swap - 145369CM	.0	.150,910	629377-CH-3	NRG ENERGY INC CORPORATE	3.BFE	2,002,823	2,005,083
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,241,492	2,850,059			Credit Default Swap - 145369CM	.0	.199,491	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.BFE	2,241,492	2,060,568
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,016,150	1,085,213			Credit Default Swap - 145369CM	.0	.75,960	810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	1,016,150	1,009,253
000000-00-0	Corporate Bond First to Default	4.BZ	.0	9,641,267	12,193,040			Credit Default Swap - 145369CM	.0	.853,458	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.BFE	9,641,267	11,339,583
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,449,003	4,528,396			Credit Default Swap - 145369CM	.0	.316,967	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.BFE	3,449,003	4,211,429
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,471,997	4,532,512			Credit Default Swap - 145369CM	.0	.317,255	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	3,471,997	4,215,256
000000-00-0	Corporate Bond First to Default	4.BZ	.60,000,000	6,299,100	1,206,443	04/20/2021	06/20/2026	Credit Default Swap - 141613CM	.5,205,832	.95,824	00774C-AB-3	AECOM CORPORATE	3.CFE	1,093,268	1,110,619
000000-00-0	Corporate Bond First to Default	4.BZ	.0	636,730	.693,904			Credit Default Swap - 141613CM	.0	.55,115	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	636,730	.638,790
000000-00-0	Corporate Bond First to Default	4.BZ	.0	645,892	702,423			Credit Default Swap - 141613CM	.0	.55,791	02156L-AA-9	ALTICE FRANCE SA CORP FOREIGN	4.BFE	645,892	.646,631
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,647,788	1,746,534			Credit Default Swap - 141613CM	.0	.138,722	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	1,647,788	1,607,812
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,332,201	1,461,183			Credit Default Swap - 141613CM	.0	.116,057	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.BFE	1,332,201	1,345,126
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,827,214	3,073,060			Credit Default Swap - 141613CM	.0	.244,084	075560-BR-5	BEAZER HOMES USA INC CORPORATE	4.CFE	2,827,214	2,828,976
000000-00-0	Corporate Bond First to Default	4.BZ	.0	605,829	.668,233			Credit Default Swap - 141613CM	.0	.53,076	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	605,829	.615,157
000000-00-0	Corporate Bond First to Default	4.BZ	.0	3,019,148	3,259,529			Credit Default Swap - 141613CM	.0	.258,895	1248EP-OK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	3,019,148	3,000,634
000000-00-0	Corporate Bond First to Default	4.BZ	.0	670,053	.746,934			Credit Default Swap - 141613CM	.0	.59,327	1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE	3.BFE	670,053	.687,607
000000-00-0	Corporate Bond First to Default	4.BZ	.0	648,473	.715,106			Credit Default Swap - 141613CM	.0	.56,799	131347-ON-4	CALPINE CORP CORPORATE	4.AFE	648,473	.658,308
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,038,393	2,140,802			Credit Default Swap - 141613CM	.0	.170,038	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	2,038,393	1,970,765
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,204,372	1,354,412			Credit Default Swap - 141613CM	.0	.107,577	197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP DEBENT	3.BFE	1,204,372	1,246,835
000000-00-0	Corporate Bond First to Default	4.BZ	.0	792,640	.860,407			Credit Default Swap - 141613CM	.0	.68,340	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.BFE	792,640	.792,067
000000-00-0	Corporate Bond First to Default	4.BZ	.0	744,468	.812,798			Credit Default Swap - 141613CM	.0	.64,558	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	744,468	.748,239
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,569,575	1,720,884			Credit Default Swap - 141613CM	.0	.136,685	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,569,575	1,584,199
000000-00-0	Corporate Bond First to Default	4.BZ	.0	989,091	1,092,417			Credit Default Swap - 141613CM	.0	.86,767	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	989,091	1,005,649
000000-00-0	Corporate Bond First to Default	4.BZ	.0	220,974	.246,764			Credit Default Swap - 141613CM	.0	.19,600	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP	3.CFE	220,974	.227,164
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,051,663	1,142,062			Credit Default Swap - 141613CM	.0	.90,711	46650C-AB-5	JBS USA FOOD CO CORPORATE	3.AFE	1,051,663	1,051,352
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,996,805	3,239,083			Credit Default Swap - 141613CM	.0	.257,271	472141-AA-8	JBS USA LUX SA/JBS USA FINANCE CORP	3.AFE	2,996,805	2,981,812
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,069,607	1,184,063			Credit Default Swap - 141613CM	.0	.94,047	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,069,607	1,090,017
000000-00-0	Corporate Bond First to Default	4.BZ	.0	200,685	222,918			Credit Default Swap - 141613CM	.0	.17,706	48666K-AZ-2	KB HOME CORPORATE	3.BFE	200,685	.205,212
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,800,072	3,756,626			Credit Default Swap - 141613CM	.0	.298,378	50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE	3.AFE	2,800,072	3,458,249
000000-00-0	Corporate Bond First to Default	4.BZ	.0	506,717	.558,136			Credit Default Swap - 141613CM	.0	.44,331	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	506,717	.513,805
000000-00-0	Corporate Bond First to Default	4.BZ	.0	768,478	.827,078			Credit Default Swap - 141613CM	.0	.65,692	552953-CF-6	MGM RESORTS INTL CORPORATE	4.AFE	768,478	.761,386
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,413,497	1,539,356			Credit Default Swap - 141613CM	.0	.122,266	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,413,497	1,417,090
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,100,674	2,287,181			Credit Default Swap - 141613CM	.0	.181,664	575385-AD-1	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	2,100,674	2,105,517
000000-00-0	Corporate Bond First to Default	4.BZ	.0	650,000	.701,205			Credit Default Swap - 141613CM	.0	.55,695	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	650,000	.645,511
000000-00-0	Corporate Bond First to Default	4.BZ	.0	313,248	.340,423			Credit Default Swap - 141613CM	.0	.27,039	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	4.AFE	313,248	.313,384
000000-00-0	Corporate Bond First to Default	4.BZ	.0	600,000	.666,808			Credit Default Swap - 141613CM	.0	.52,963	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	4.AFE	600,000	.613,846
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,001,185	2,170,682			Credit Default Swap - 141613CM	.0	.172,411	58502B-AC-0	MEDNAX INC CORPORATE	4.AFE	2,001,185	1,998,271
000000-00-0	Corporate Bond First to Default	4.BZ	.0	325,000	.365,289			Credit Default Swap - 141613CM	.0	.29,014	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORAT	3.BFE	325,000	.336,275
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,050,359	1,155,959			Credit Default Swap - 141613CM	.0	.91,814	629377-CE-0	NRG ENERGY INC CORPORATE	3.BFE	1,050,359	1,064,144

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	2,450,262	2,664,674			Credit Default Swap - 141613CM	.0	211,647	629377-CH-3	NRG ENERGY INC CORPORATE	3.BFE	2,450,262	2,453,027
000000-00-0	Corporate Bond First to Default	4.BZ	.0	501,175	547,441			Credit Default Swap - 141613CM	.0	43,482	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	501,175	503,960
000000-00-0	Corporate Bond First to Default	4.BZ	.0	490,951	537,846			Credit Default Swap - 141613CM	.0	42,720	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	490,951	495,127
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,720,749	1,866,873			Credit Default Swap - 141613CM	.0	148,280	69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORP	4.CFE	1,720,749	1,718,593
000000-00-0	Corporate Bond First to Default	4.BZ	.0	516,293	562,170			Credit Default Swap - 141613CM	.0	44,651	707569-AS-8	PENN NATL GAMING INC CORPORATE	4.CFE	516,293	517,519
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,000,000	1,091,955			Credit Default Swap - 141613CM	.0	86,731	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	1,000,000	1,005,224
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,210,099	1,393,886			Credit Default Swap - 141613CM	.0	110,712	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	3.AFE	1,210,099	1,283,174
000000-00-0	Corporate Bond First to Default	4.BZ	.0	104,045	113,457			Credit Default Swap - 141613CM	.0	9,012	810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	104,045	104,445
000000-00-0	Corporate Bond First to Default	4.BZ	.0	645,595	704,940			Credit Default Swap - 141613CM	.0	55,991	810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	645,595	648,949
000000-00-0	Corporate Bond First to Default	4.BZ	.0	996,438	1,105,445			Credit Default Swap - 141613CM	.0	87,802	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIG	3.CFE	996,438	1,017,643
000000-00-0	Corporate Bond First to Default	4.BZ	.0	478,317	533,725			Credit Default Swap - 141613CM	.0	42,392	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	478,317	491,333
000000-00-0	Corporate Bond First to Default	4.BZ	.0	777,900	836,369			Credit Default Swap - 141613CM	.0	66,430	82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORP	4.AFE	777,900	769,939
000000-00-0	Corporate Bond First to Default	4.BZ	.0	195,568	211,845			Credit Default Swap - 141613CM	.0	16,826	85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE	3.BFE	195,568	195,019
000000-00-0	Corporate Bond First to Default	4.BZ	.0	839,304	921,114			Credit Default Swap - 141613CM	.0	73,161	85236F-AA-1	SSM ESCROW ISSUER LLC CORPORATE	4.AFE	839,304	847,953
000000-00-0	Corporate Bond First to Default	4.BZ	.0	720,472	785,641			Credit Default Swap - 141613CM	.0	62,401	853496-AC-1	STANDARD INDUSTRIES INC CORPORATE	3.CFE	720,472	723,240
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,107,877	1,184,770			Credit Default Swap - 141613CM	.0	94,103	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,107,877	1,090,667
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,119,536	1,238,845			Credit Default Swap - 141613CM	.0	98,398	87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORP	3.CFE	1,119,536	1,140,447
000000-00-0	Corporate Bond First to Default	4.BZ	.0	675,000	744,714			Credit Default Swap - 141613CM	.0	59,150	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	4.AFE	675,000	685,563
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,691,269	1,876,507			Credit Default Swap - 141613CM	.0	149,045	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,691,269	1,727,462
000000-00-0	Corporate Bond First to Default	4.BZ	.0	803,613	883,615			Credit Default Swap - 141613CM	.0	70,183	914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE	4.BFE	803,613	813,432
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,044,920	1,175,824			Credit Default Swap - 141613CM	.0	93,392	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORP	3.BFE	1,044,920	1,082,432
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,000,000	1,094,090			Credit Default Swap - 141613CM	.0	86,900	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	1,000,000	1,007,190
000000-00-0	Corporate Bond First to Default	4.BZ	.0	1,105,553	1,203,154			Credit Default Swap - 141613CM	.0	95,563	950810-AP-9	WESCO DISTRIBUTION INC CORPORATE	3.CFE	1,105,553	1,107,591
000000-00-0	Corporate Bond First to Default	4.BZ	.0	2,076,929	2,254,086			Credit Default Swap - 141613CM	.0	179,035	96926J-AC-1	WILLIAM CARTER CO (THE) CORPORATE	3.BFE	2,076,929	2,075,051
000000-00-0	Corporate Bond First to Default	4.BZ	.0	575,000	630,793			Credit Default Swap - 141613CM	.0	50,102	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.BFE	575,000	580,691
9999999999 - Totals				7,827,605,001	9,374,828,100	XXX	XXX	XXX	125,664,872	126,050,596	XXX	XXX	XXX	7,701,940,129	9,248,777,504

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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	8	1,582,163,005	5	1,189,400,025	15	1,878,912,705	0	0	8	1,582,163,005
2. Add: Opened or Acquired Transactions	4	1,141,030,065	10	772,200,099	21	6,278,368,694	0	0	35	8,191,598,858
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	7	1,376,714,175	0	0	3	196,778,114	0	0	10	1,573,492,289
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	157,078,870	XXX	82,687,419	XXX	132,898,703	XXX	0	XXX	372,664,992
7. Ending Inventory	5	1,189,400,025	15	1,878,912,705	33	7,827,604,582	0	0	33	7,827,604,582

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,937,826,269
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	4,529,900
3.	Total (Line 1 plus Line 2)	1,942,356,169
4.	Part D, Section 1, Column 6	3,799,738,472
5.	Part D, Section 1, Column 7	(1,857,382,303)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	2,426,150,766
8.	Part B, Section 1, Column 13	(15,884,650)
9.	Total (Line 7 plus Line 8)	2,410,266,117
10.	Part D, Section 1, Column 9	4,340,660,577
11.	Part D, Section 1, Column 10	(1,930,394,460)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	7,567,245,168
14.	Part B, Section 1, Column 20	309,808,772
15.	Part D, Section 1, Column 12	7,877,053,940
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,692,984,393	4,571,518,109
2. Cost of cash equivalents acquired	41,479,491,668	88,783,001,809
3. Accrual of discount	2,041,242	20,512,708
4. Unrealized valuation increase (decrease)	(35,113)	162,941
5. Total gain (loss) on disposals	(55,253)	253,027
6. Deduct consideration received on disposals	39,997,317,273	91,682,055,488
7. Deduct amortization of premium	202,055	247,547
8. Total foreign exchange change in book/adjusted carrying value	(254,167)	(2,417)
9. Deduct current year's other than temporary impairment recognized	698,120	158,749
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,175,955,321	1,692,984,393
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,175,955,321	1,692,984,393

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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
293400, Retail	Chicago	IL	12/30/2012 .....	.....	0	0	0	22,774
297900, Retail	Fort Lauderdale	FL	06/15/2017 .....	.....	0	0	0	44,029
PL1, WS1	Newark	NJ	08/15/1935 .....	.....	0	0	0	13,910,939
EH1, Office	Upper Dublin	PA	12/19/1969 .....	.....	0	0	0	155,470
0199999. Acquired by Purchase					0	0	0	14,133,213
.....								
.....								
.....								
.....								
0399999 - Totals					0	0	0	14,133,213

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	19,733
RL1, RL3, Office	Roseland	NJ .....	.....	.....	0	0	0	0	0	0	0	0	0	0	0	(13,196,065)	(13,196,065)	0	0
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	0	0	(13,196,065)	(13,196,065)	0	19,733
.....																			
.....																			
.....																			
.....																			
.....																			
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	(13,196,065)	(13,196,065)	0	19,733

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
717611524	PARKIN	AR		12/14/2017	3.450	.0	374,246	11,309,550
717611574	TRUMANN	AR		09/21/2021	3.890	892,342	.0	2,145,400
717610827	SOMERTON	AZ		05/01/2018	3.800	.0	733,415	4,752,000
717611736	COURTLAND	CA		08/26/2019	4.060	.0	700,000	3,434,622
717611546	DEL REY	CA		09/21/2021	3.850	1,209,541	.0	2,763,135
717611458	FIREBAUGH	CA		09/21/2021	3.100	1,143,873	.0	17,964,000
717612162	FIREBAUGH	CA		09/28/2021	2.590	1,152,000	.0	17,964,000
717611768	FRESNO	CA		09/21/2021	3.879	14,876,404	.0	26,256,205
717611392	SELMA	CA		09/21/2021	3.930	1,210,050	.0	5,964,180
717610954	SOLEDAD	CA		09/21/2021	3.350	1,045,593	.0	7,842,247
717611505	SONOMA	CA		10/02/2017	3.580	.0	12,427,464	39,415,664
717611643	SONOMA	CA		09/21/2021	4.070	35,619,461	.0	78,609,665
717612169	WASCO	CA		09/15/2021	3.020	2,636,000	.0	4,378,230
717610952	WILLIAMS	CA		01/30/2015	3.900	.0	412,311	7,367,232
717612105	WOODLAND	CA		07/28/2021	3.680	3,250,000	.0	5,345,748
717612106	WOODLAND	CA		07/28/2021	2.970	3,250,000	.0	5,345,748
717611056	CENTER	CO		09/21/2021	4.500	1,138,921	.0	2,952,226
717611128	SPRINGFIELD	CO		12/18/2015	3.800	.0	1,262,624	7,725,499
717609720	FARMER CITY	IL		09/21/2021	6.600	214,436	.0	6,319,316
717610448	VINCENNES	IN		09/21/2021	4.300	317,123	.0	3,443,471
717611573	EDWARDSBURG	MI		12/10/2018	5.250	.0	3,834,344	41,296,948
717611592	EDWARDSBURG	MI		12/10/2018	4.750	.0	730,198	8,268,629
717611364	EVANSVILLE	IN		02/09/2017	4.650	.0	6,192,527	24,943,442
717610999	BELL CITY	MO		09/02/2015	3.850	.0	2,225,104	15,368,328
717611728	MALDEN	MO		09/21/2021	3.720	1,570,403	.0	3,103,556
717611729	MALDEN	MO		09/21/2021	3.720	232,400	.0	459,287
717611730	MALDEN	MO		09/21/2021	3.720	1,871,843	.0	3,699,286
717611731	MALDEN	MO		09/21/2021	3.720	513,420	.0	1,014,653
717611732	MALDEN	MO		09/21/2021	3.720	7,370,685	.0	14,566,495
717611760	ANGUILLA	MS		08/30/2019	4.450	.0	861,541	2,827,976
717612037	TUNICA	MS		09/10/2021	2.700	3,180,000	.0	6,858,302
717609499	MELVILLE	MT		09/21/2021	6.050	221,245	.0	8,880,404
717612135	VALENTINE	NE		07/23/2021	3.450	4,500,000	.0	9,026,030
717611006	YERINGTON	NV		09/21/2021	4.550	3,109,423	.0	11,000,001
717611700	BOARDMAN	OR		03/01/2019	4.260	.0	20,708,010	53,974,926
717611354	LEBANON	OR		09/21/2021	3.990	1,651,842	.0	4,218,602
717612110	SAINT PAUL	OR		07/06/2021	3.320	690,000	.0	1,784,645
717612141	BENEZETT	PA		09/07/2021	2.572	7,000,000	.0	42,020,681
717611063	HARROLD	SD		09/21/2021	3.950	3,068,445	.0	16,790,337
717611469	HARROLD	SD		09/21/2021	4.100	913,173	.0	5,209,667
717610981	SUMMIT	SD		09/21/2021	4.300	926,492	.0	2,200,082
717612117	CENTRALIA	WA		08/31/2021	3.030	8,220,000	.0	26,757,880
717612128	YAKIMA	WA		07/14/2021	3.320	22,317,600	.0	44,059,597
717612129	YAKIMA	WA		07/14/2021	3.320	5,579,400	.0	11,014,899
0199999. Mortgages in good standing - Farm Mortgages						140,892,118	50,461,784	620,642,791
752000239	BRISBANE	AUS		09/21/2021	4.300	5,473,533	.0	26,098,325
752200013	BRISBANE	AUS		07/23/2021	5.500	12,591,530	.0	24,776,624
752200001	MELBOURNE	AUS		04/08/2019	1.810	.0	2,150,816	71,116,657
706111262	CHANDLER	AZ		09/14/2021	2.850	14,172,390	.0	20,358,000
706110113	SCOTTSDALE	AZ		09/21/2021	3.900	21,500,079	.0	24,451,994
706109671	ALAMEDA	CA		11/23/2015	4.540	.0	1,000	33,362,526
706111306	BRENTWOOD	CA		09/30/2021	2.250	6,400,000	.0	9,448,400
706111250	CORTE MADERA	CA		07/28/2021	3.360	10,630,000	.0	14,813,275
706109441	DUBLIN	CA		05/13/2014	3.740	.0	8,599,407	48,118,439
706110437	LOS ANGELES	CA		01/02/2018	3.420	.0	37,012,018	137,139,709
706109874	NEWPORT BEACH	CA		09/21/2021	3.880	12,695,842	.0	32,571,595
706109875	NEWPORT BEACH	CA		09/21/2021	3.880	11,805,616	.0	23,248,362
706111193	NEWPORT BEACH	CA		09/21/2021	2.420	88,404,886	.0	145,772,431
706109816	OAKLAND	CA		09/21/2021	3.340	10,183,782	.0	18,774,396
706111260	ONTARIO	CA		09/23/2021	2.690	46,431,500	.0	81,870,660
706111217	PICO RIVERA	CA		07/23/2021	2.920	3,920,000	.0	6,136,793
706110163	PLEASANTON	CA		08/15/2016	3.500	.0	9,348,145	105,727,729
706111294	SACRAMENTO	CA		09/27/2021	3.400	92,000,000	.0	143,893,284
706110819	SAN BERNARDINO	CA		08/09/2019	3.380	.0	104,465,084	269,241,333

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
706110324	SAN DIEGO	CA		05/30/2017	3.500	.0	37,539,777	68,049,850
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	.0	26,027,621	59,312,504
706110258	SAN FRANCISCO	CA		12/23/2016	3.730	.0	13,665,000	244,005,828
706110423	SAN FRANCISCO	CA		11/03/2017	3.230	.0	18,750,000	182,347,805
706110289	SAN JOSE	CA		03/08/2017	3.550	.0	1,711,100	17,060,293
706110814	SAN JOSE	CA		09/21/2021	3.250	37,738,241	.0	54,091,997
706111282	STOCKTON	CA		08/26/2021	2.690	31,063,000	.0	40,631,905
706110112	THOUSAND OAKS	CA		09/21/2021	3.900	31,658,799	.0	41,554,360
706110579	DENVER	CO		09/21/2021	4.090	37,010,371	.0	54,397,029
706109740	WASHINGTON	DC		09/21/2021	3.210	79,814,300	.0	123,871,678
706110657	WASHINGTON	DC		07/03/2019	3.750	.0	2,695,000	17,212,034
706111083	WASHINGTON	DC		10/05/2020	3.750	.0	12,038,124	79,296,948
750000372	MUNICH	DEU		07/20/2021	0.760	27,247,226	.0	40,384,600
706111277	CLEARWATER	FL		09/15/2021	2.900	9,394,441	.0	13,764,518
706110648	DAVENPORT	FL		11/08/2018	4.580	.0	95,500,701	337,696,594
706111263	FORT MYERS	FL		09/16/2021	3.190	25,989,743	.0	36,292,297
706111284	MIAMI	FL		09/29/2021	2.150	25,580,305	.0	38,068,407
706110561	ORLANDO	FL		06/15/2018	3.940	.0	18,079,769	29,300,756
706111283	WEST PALM BEACH	FL		09/29/2021	2.150	21,032,695	.0	30,974,167
706110559	ATLANTA	GA		06/15/2018	3.940	.0	18,773,857	29,184,762
706110706	ATLANTA	GA		03/06/2019	1.735	.0	2,192,331	36,592,831
706110707	ATLANTA	GA		03/06/2019	1.735	.0	1,397,148	25,728,930
706110708	ATLANTA	GA		03/06/2019	1.685	.0	1,248,398	22,479,585
706110709	ATLANTA	GA		03/06/2019	1.685	.0	2,342,864	42,046,800
706110710	ATLANTA	GA		03/06/2019	1.785	.0	1,555,325	28,376,849
706111148	DULUTH	GA		01/04/2021	2.110	.0	5,766,674	40,778,049
706109682	NORCROSS	GA		11/21/2014	3.710	.0	23,916,462	69,254,957
706109695	NORCROSS	GA		06/19/2015	3.710	.0	1,938,069	6,215,387
749000360	BANBURY	GBR		11/24/2020	2.160	.0	33,220,119	47,469,735
749000397	BANBURY	GBR		05/28/2021	2.210	.0	41,925,085	148,695,826
749000108	LONDON	GBR		09/29/2015	3.070	.0	36,098,724	281,338,353
749000181	LONDON	GBR		04/05/2017	2.830	.0	9,804,033	64,346,288
749000233	LONDON	GBR		06/01/2018	2.600	.0	2,766,912	36,614,561
749000332	LONDON	GBR		12/31/2019	3.170	.0	2,786,270	152,881,540
706110733	BOISE	ID		09/21/2021	3.550	944,044	.0	3,379,776
706110627	BOLINGBROOK	IL		09/28/2018	4.480	.0	36,526,816	52,096,214
706110642	BOLINGBROOK	IL		09/28/2018	4.410	.0	7,116,683	10,487,384
750000345	DUBLIN	IRL		02/27/2020	1.250	.0	44,822,598	106,413,577
706109800	BOSTON	MA		06/01/2020	3.240	.0	25,625,477	7,627,614
706110498	MEDFORD	MA		05/30/2018	2.850	.0	93,000,000	198,801,033
706110560	GERMANTOWN	MD		06/15/2018	3.780	.0	18,143,215	22,470,631
706111272	GUADALAJARA	MEX		09/03/2021	3.090	24,665,730	.0	52,378,026
706111213	TIJUANA	MEX		08/06/2021	4.020	46,663,000	.0	70,921,350
706111109	RALEIGH	NC		09/24/2020	3.250	.0	698,933	20,688,625
706108756	LINCOLN	NE		09/21/2021	3.500	2,940,598	.0	18,222,590
706110724	HOBOKEN	NJ		09/21/2021	3.780	23,417,064	.0	33,169,288
706110303	JERSEY CITY	NJ		04/28/2017	3.630	.0	8,114,807	86,104,906
706109857	LYNDHURST	NJ		09/21/2021	3.580	35,426,691	.0	53,544,721
750000341	EINDHOVEN	NLD		09/02/2020	2.100	.0	21,398,125	38,477,196
706110874	AVON	NY		10/25/2019	2.185	.0	4,507,350	7,791,577
706110872	ROCHESTER	NY		10/25/2019	2.185	.0	1,703,700	14,303,381
706111288	EXTON	PA		08/20/2021	3.038	5,127,500	.0	10,993,036
706111144	HARRISBURG	PA		12/31/2020	2.300	.0	27,722,446	60,840,829
706111143	MEMPHIS	TN		12/31/2020	2.300	.0	24,951,782	53,636,420
706109847	AUSTIN	TX		09/21/2021	3.850	17,711,800	.0	25,369,144
706110097	AUSTIN	TX		09/21/2021	3.330	5,857,125	.0	8,456,381
706110065	CARROLLTON	TX		03/15/2016	3.360	.0	1,041,579	19,188,771
706110445	DALLAS	TX		09/21/2021	3.660	43,966,745	.0	63,673,678
706110589	DALLAS	TX		07/11/2018	4.050	.0	5,191,600	23,668,375
706111030	DALLAS	TX		01/15/2020	3.350	.0	4,832,370	79,925,031
706111259	FORT WORTH	TX		09/24/2021	2.370	44,880,000	.0	68,600,508
706111059	HOUSTON	TX		03/12/2020	2.035	.0	186,296	39,429,896
706110556	ROANOKE	TX		09/21/2021	4.150	10,558,650	.0	19,337,090
706109207	SALT LAKE CITY	UT		09/11/2013	3.170	.0	6,495,927	27,281,582
706110462	WEST VALLEY CITY	UT		09/21/2021	1.833	4,900,000	.0	9,648,258

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SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
706110850	ARLINGTON	VA		09/21/2021	4.140	5,860,483	0	8,109,012
706110325	FALLS CHURCH	VA		08/10/2017	4.450	0	8,853,520	20,702,946
706111061	FALLS CHURCH	VA		04/08/2020	4.900	0	1,916,990	4,482,661
706109398	VIRGINIA BEACH	VA		03/17/2014	4.410	0	6,925,293	31,424,319
0599999. Mortgages in good standing - Commercial mortgages-all other						935,657,709	923,091,340	5,148,884,381
752200010	WOLLONGONG	AUS		06/30/2020	9.500	0	568,747	17,319,705
0699999. Mortgages in good standing - Mezzanine Loans						0	568,747	17,319,705
0899999. Total Mortgages in good standing						1,076,549,828	974,121,871	5,786,846,877
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						1,076,549,828	974,121,871	5,786,846,877

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					
717610473	ALTHEIMER	AR		05/11/2012	07/30/2021	161,340	0	0	0	0	0	0	123,431	123,431	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016	08/19/2021	1,933,081	0	0	0	0	0	0	1,870,936	1,870,936	0	0	0
706109100	CHANDLER	AZ		05/01/2013	09/15/2021	8,256,368	0	(427)	0	0	(427)	0	7,897,821	7,893,728	0	(4,093)	(4,093)
706108604	BENICIA	CA		11/04/2011	09/09/2021	6,305,536	0	0	0	0	0	0	6,100,536	6,100,536	0	0	0
706110101	BUENA PARK	CA		09/01/2019	07/01/2021	1,984,500	0	0	0	0	0	0	1,984,500	1,984,500	0	0	0
706110102	BUENA PARK	CA		05/01/2018	07/01/2021	7,463,394	0	0	0	0	0	0	7,485,000	7,485,000	0	0	0
706109863	CORTE MADERA	CA		07/31/2015	07/28/2021	18,109,758	0	0	0	0	0	0	17,698,173	17,698,173	0	0	0
706109586	CUPERTINO	CA		07/31/2014	07/07/2021	8,574,654	0	0	0	0	0	0	8,437,223	8,437,223	0	0	0
706109927	CUPERTINO	CA		09/08/2015	09/24/2021	10,964,183	0	0	0	0	0	0	9,368,846	9,368,846	0	0	0
717611458	FIREBAUGH	CA		09/21/2021	09/28/2021	0	0	0	0	0	0	0	1,143,873	1,127,262	0	(16,611)	(16,611)
706106400	FOLSOM	CA		02/27/2006	09/14/2021	3,361,831	0	0	0	0	0	0	2,937,786	2,937,786	0	0	0
706110200	FREMONT	CA		09/01/2016	07/01/2021	9,840,000	0	0	0	0	0	0	9,840,000	9,840,000	0	0	0
717609764	HOLTVILLE	CA		05/31/2007	07/20/2021	249,325	0	0	0	0	0	0	227,272	227,272	0	0	0
706108569	NOVATO	CA		08/11/2011	08/17/2021	22,280,688	0	0	0	0	0	0	21,944,682	21,944,682	0	0	0
706108536	ONTARIO	CA		06/03/2011	09/23/2021	49,464,449	0	0	0	0	0	0	49,457,402	49,457,402	0	0	0
706108572	PICO RIVERA	CA		05/01/2019	07/23/2021	2,907,006	0	0	0	0	0	0	2,839,822	2,836,676	0	(3,146)	(3,146)
717611252	RUTHERFORD	CA		08/22/2016	07/02/2021	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011	08/30/2021	9,160,665	0	0	0	0	0	0	8,901,007	8,901,007	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019	08/26/2021	1,703,995	0	(1,094)	0	0	(1,094)	0	1,648,538	1,647,445	0	(1,093)	(1,093)
706108568	WALNUT CREEK	CA		06/22/2011	07/02/2021	9,200,166	0	0	0	0	0	0	9,064,495	9,064,495	0	0	0
706110657	WASHINGTON	DC		07/03/2019	09/30/2021	6,998,100	0	0	0	0	0	0	9,693,100	9,693,100	0	0	0
706110235	BOYNTON BEACH	FL		12/14/2016	08/27/2021	6,923,552	0	0	0	0	0	0	6,836,248	6,836,248	0	0	0
717610897	FROSTPROOF	FL		09/04/2014	09/02/2021	4,180,000	0	0	0	0	0	0	4,070,000	4,070,000	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006	09/07/2021	1,262,769	0	0	0	0	0	0	1,139,542	1,139,542	0	0	0
706111150	WESLEY CHAPEL	FL		11/30/2020	09/30/2021	33,250,000	0	0	0	0	0	0	33,250,000	33,250,000	0	0	0
706111107	HOLLY SPRINGS	GA		08/21/2020	07/06/2021	17,600,000	0	0	0	0	0	0	17,600,000	17,600,000	0	0	0
717610389	LUCAS	IA		09/29/2011	07/01/2021	1,990,558	0	0	0	0	0	0	1,934,578	1,934,578	0	0	0
717610940	LUCAS	IA		01/28/2015	07/01/2021	1,419,332	0	0	0	0	0	0	1,395,595	1,395,595	0	0	0
717610867	RALEIGH	IL		07/31/2014	07/22/2021	1,156,680	0	0	0	0	0	0	1,133,691	1,133,691	0	0	0
706109800	BOSTON	MA		06/01/2020	09/28/2021	4,048,156	0	(2,169)	0	0	(2,169)	0	29,587,759	29,442,489	0	(145,269)	(145,269)
706110426	BOSTON	MA		10/30/2017	08/26/2021	25,628,374	0	0	0	0	0	0	25,409,458	25,409,458	0	0	0
706109962	CANTON	MA		11/24/2015	08/06/2021	16,634,345	0	0	0	0	0	0	16,394,120	16,394,120	0	0	0
706109961	MILFORD	MA		11/24/2015	08/06/2021	16,905,641	0	0	0	0	0	0	16,661,498	16,661,498	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706108587	NOVI	MI		09/22/2011	07/14/2021	15,993,049	0	0	0	0	0	0	15,575,606	15,567,102	0	(8,503)	(8,503)
717611424	TUNICA	MS		10/04/2017	09/10/2021	2,636,898	0	0	0	0	0	0	2,598,867	2,598,867	0	0	0
717609584	BILLINGS	MT		05/25/2006	08/12/2021	138,801	0	0	0	0	0	0	130,238	130,238	0	0	0
706109635	CHARLOTTE	NC		01/12/2015	07/29/2021	24,600,000	0	0	0	0	0	0	24,600,000	24,600,000	0	0	0
706111034	HILLSBORO	OR		01/16/2020	08/03/2021	37,840,000	0	0	0	0	0	0	37,840,000	37,840,000	0	0	0
706111035	HILLSBORO	OR		01/16/2020	08/03/2021	60,305,000	0	0	0	0	0	0	60,305,000	60,305,000	0	0	0
706106626	PORTLAND	OR		06/29/2006	07/06/2021	231,995	0	0	0	0	0	0	33,638	33,638	0	0	0
717610504	BENEZETT	PA		08/31/2012	09/08/2021	4,080,000	0	0	0	0	0	0	3,840,000	3,840,000	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015	07/16/2021	1,113,295	0	0	0	0	0	0	1,057,731	1,057,731	0	0	0
706109179	DALLAS	TX		08/26/2013	08/02/2021	1,496,924	0	0	0	0	0	0	1,472,078	1,472,078	0	0	0
706109180	FORT WORTH	TX		08/26/2013	08/02/2021	4,132,322	0	0	0	0	0	0	4,063,734	4,063,734	0	0	0
706109181	FORT WORTH	TX		08/26/2013	08/02/2021	3,430,963	0	0	0	0	0	0	3,374,016	3,374,016	0	0	0
706109182	FORT WORTH	TX		08/26/2013	08/02/2021	1,282,280	0	0	0	0	0	0	1,260,997	1,260,997	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013	08/02/2021	1,173,483	0	0	0	0	0	0	1,154,005	1,154,005	0	0	0
706110184	RESTON	VA		02/01/2019	07/21/2021	10,134,305	0	0	0	0	0	0	10,025,905	10,035,566	0	9,661	9,661
706110135	SEATTLE	WA		07/14/2016	09/01/2021	90,322,635	0	30,590	0	0	30,590	0	90,535,000	90,535,000	0	0	0
0199999. Mortgages closed by repayment						570,330,399	0	26,901	0	0	26,901	0	593,443,744	593,274,689	0	(169,055)	(169,055)
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	11,578	11,578	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	18,759	18,759	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	241,667	241,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	37,327	37,327	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	7,303	7,303	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	55,042	55,042	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	17,021	17,021	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	207,416	207,416	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	88,086	88,086	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	51,469	51,469	0	0	0
752200013	BRISSANE	AUS		07/23/2021		0	0	0	0	0	0	0	0	(713)	(713)	0	(713)
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	5,889	5,889	0	5,889
706110993	CAVE CREEK	AZ		12/31/2019		0	0	0	0	0	0	0	38,530	38,530	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	89,998	89,998	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	41,772	41,772	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	44,201	44,201	0	0	0
706110982	GILBERT	AZ		12/31/2019		0	0	0	0	0	0	0	12,968	12,968	0	0	0
706110972	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	23,499	23,499	0	0	0
706110996	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	14,715	14,715	0	0	0
706110991	MESA	AZ		12/31/2019		0	0	0	0	0	0	0	12,854	12,854	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	26,672	26,672	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	87,545	87,545	0	0	0
706110987	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	36,984	36,984	0	0	0
706110990	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	25,409	25,409	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	106,445	106,445	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	60,271	60,271	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	22,427	22,427	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	27,433	27,433	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	112,500	112,500	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	227,918	227,918	0	0	0
706109994	ALAMO	CA		12/21/2015		0	0	0	0	0	0	0	121,179	121,179	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	52,689	52,689	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	56,656	56,656	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	79,880	79,880	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	79,380	79,380	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	54,151	54,151	0	0	0
717610845	BAKERSFIELD	CA		07/31/2014		0	0	0	0	0	0	0	221,657	221,657	0	0	0
717611872	BAKERSFIELD	CA		04/28/2020		0	0	0	0	0	0	0	44,734	44,734	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706108604	BENICIA	CA		11/04/2011		.0	.0	.0	.0	.0	.0	.0	69,121	69,121	.0	.0	.0
706109617	BERKELEY	CA		10/01/2014		.0	.0	.0	.0	.0	.0	.0	33,728	33,728	.0	.0	.0
706109623	BERKELEY	CA		01/30/2015		.0	.0	.0	.0	.0	.0	.0	60,991	60,991	.0	.0	.0
706110518	BERKELEY	CA		06/05/2018		.0	.0	.0	.0	.0	.0	.0	179,435	179,435	.0	.0	.0
717610703	BRAWLEY	CA		06/06/2013		.0	.0	.0	.0	.0	.0	.0	10,031	10,031	.0	.0	.0
706108630	BREA	CA		11/14/2011		.0	.0	.0	.0	.0	.0	.0	133,782	133,782	.0	.0	.0
706108751	CALABASAS	CA		07/11/2012		.0	.0	.0	.0	.0	.0	.0	54,582	54,582	.0	.0	.0
706108425	CARSON	CA		12/28/2010		.0	.0	.0	.0	.0	.0	.0	23,590	23,590	.0	.0	.0
706108510	CARSON	CA		08/01/2011		.0	.0	.0	.0	.0	.0	.0	52,097	52,097	.0	.0	.0
706108838	CARSON	CA		07/19/2012		.0	.0	.0	.0	.0	.0	.0	195,033	195,033	.0	.0	.0
706110223	CARSON	CA		01/19/2017		.0	.0	.0	.0	.0	.0	.0	42,616	42,616	.0	.0	.0
706110419	CARSON	CA		03/20/2018		.0	.0	.0	.0	.0	.0	.0	75,050	75,050	.0	.0	.0
706110844	CARSON	CA		02/20/2020		.0	.0	.0	.0	.0	.0	.0	119,324	119,324	.0	.0	.0
706108749	CASTRO VALLEY	CA		10/16/2012		.0	.0	.0	.0	.0	.0	.0	240,155	240,155	.0	.0	.0
706109970	CASTRO VALLEY	CA		02/22/2016		.0	.0	.0	.0	.0	.0	.0	68,482	68,482	.0	.0	.0
706108288	CHINO	CA		05/26/2010		.0	.0	.0	.0	.0	.0	.0	272,566	272,566	.0	.0	.0
706109225	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	57,182	57,182	.0	.0	.0
706109268	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	93,347	93,347	.0	.0	.0
706109496	CHINO	CA		12/03/2014		.0	.0	.0	.0	.0	.0	.0	48,769	48,769	.0	.0	.0
706109529	CHINO	CA		11/18/2014		.0	.0	.0	.0	.0	.0	.0	180,745	180,745	.0	.0	.0
706109530	CHINO	CA		04/01/2015		.0	.0	.0	.0	.0	.0	.0	86,071	86,071	.0	.0	.0
706109531	CHINO	CA		08/03/2015		.0	.0	.0	.0	.0	.0	.0	22,523	22,523	.0	.0	.0
706109585	CHINO	CA		07/30/2015		.0	.0	.0	.0	.0	.0	.0	7,861	7,861	.0	.0	.0
706110006	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	71,637	71,637	.0	.0	.0
706110007	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	46,662	46,662	.0	.0	.0
706110027	CHINO	CA		10/13/2016		.0	.0	.0	.0	.0	.0	.0	114,025	114,025	.0	.0	.0
706110221	CHINO	CA		05/31/2017		.0	.0	.0	.0	.0	.0	.0	121,790	121,790	.0	.0	.0
706110226	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	15,581	15,581	.0	.0	.0
706110227	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	15,018	15,018	.0	.0	.0
706110229	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	47,026	47,026	.0	.0	.0
706110231	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	13,668	13,668	.0	.0	.0
706110422	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	88,716	88,716	.0	.0	.0
706110427	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	86,610	86,610	.0	.0	.0
706110467	CHINO	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	32,776	32,776	.0	.0	.0
706110478	CHINO	CA		10/18/2018		.0	.0	.0	.0	.0	.0	.0	197,603	197,603	.0	.0	.0
706111136	CHINO	CA		12/10/2020		.0	.0	.0	.0	.0	.0	.0	172,379	172,379	.0	.0	.0
706111138	CHINO	CA		12/10/2020		.0	.0	.0	.0	.0	.0	.0	144,453	144,453	.0	.0	.0
706111139	CHINO	CA		12/10/2020		.0	.0	.0	.0	.0	.0	.0	189,569	189,569	.0	.0	.0
706110622	CHINO HILLS	CA		03/04/2019		.0	.0	.0	.0	.0	.0	.0	280,657	280,657	.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	64,739	64,739	.0	.0	.0
706107461	CITY OF INDUSTRY	CA		10/04/2007		.0	.0	.0	.0	.0	.0	.0	585,247	585,247	.0	.0	.0
706108914	CITY OF INDUSTRY	CA		10/10/2012		.0	.0	.0	.0	.0	.0	.0	73,036	73,036	.0	.0	.0
706110089	CITY OF INDUSTRY	CA		07/01/2016		.0	.0	.0	.0	.0	.0	.0	56,727	56,727	.0	.0	.0
706110116	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	52,441	52,441	.0	.0	.0
706110117	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	23,030	23,030	.0	.0	.0
706110118	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	23,311	23,311	.0	.0	.0
706110121	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	18,027	18,027	.0	.0	.0
706110465	CITY OF INDUSTRY	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	38,287	38,287	.0	.0	.0
706110833	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	24,427	24,427	.0	.0	.0
706110834	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	22,905	22,905	.0	.0	.0
706110835	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	26,491	26,491	.0	.0	.0
706110836	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	7,245	7,245	.0	.0	.0
706110837	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	11,866	11,866	.0	.0	.0
706110838	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	17,223	17,223	.0	.0	.0
706110839	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	27,474	27,474	.0	.0	.0
706110840	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	14,615	14,615	.0	.0	.0
706111024	CITY OF INDUSTRY	CA		05/21/2021		.0	.0	.0	.0	.0	.0	.0	162,049	162,049	.0	.0	.0
706111025	CITY OF INDUSTRY	CA		05/21/2021		.0	.0	.0	.0	.0	.0	.0	48,020	48,020	.0	.0	.0
717611275	CLEMENTS	CA		08/19/2016		.0	.0	.0	.0	.0	.0	.0	30,067	30,067	.0	.0	.0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706102048	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	63,909	63,909	.0	.0	.0
706102103	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	55,897	55,897	.0	.0	.0
706103223	COMPTON	CA		10/22/1998		.0	.0	.0	.0	.0	.0	.0	6,623	6,623	.0	.0	.0
706103639	COMPTON	CA		09/28/1999		.0	.0	.0	.0	.0	.0	.0	48,480	48,480	.0	.0	.0
706108253	COMPTON	CA		02/10/2010		.0	.0	.0	.0	.0	.0	.0	18,986	18,986	.0	.0	.0
706108509	COMPTON	CA		05/05/2011		.0	.0	.0	.0	.0	.0	.0	14,837	14,837	.0	.0	.0
706111223	CONCORD	CA		06/15/2021		.0	.0	.0	.0	.0	.0	.0	123,485	123,485	.0	.0	.0
706109290	CORONA	CA		11/06/2013		.0	.0	.0	.0	.0	.0	.0	115,927	115,927	.0	.0	.0
706109477	CORONA	CA		06/02/2014		.0	.0	.0	.0	.0	.0	.0	81,095	81,095	.0	.0	.0
706109557	CORONA	CA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	322,240	322,240	.0	.0	.0
706110082	CORONA	CA		01/12/2017		.0	.0	.0	.0	.0	.0	.0	24,568	24,568	.0	.0	.0
706110160	CORONA	CA		12/16/2016		.0	.0	.0	.0	.0	.0	.0	149,285	149,285	.0	.0	.0
706109863	CORTE MADERA	CA		07/31/2015		.0	.0	.0	.0	.0	.0	.0	58,798	58,798	.0	.0	.0
706108714	COSTA MESA	CA		06/21/2012		.0	.0	.0	.0	.0	.0	.0	37,511	37,511	.0	.0	.0
706110202	COSTA MESA	CA		01/26/2018		.0	.0	.0	.0	.0	.0	.0	171,812	171,812	.0	.0	.0
706110238	COSTA MESA	CA		12/28/2016		.0	.0	.0	.0	.0	.0	.0	181,835	181,835	.0	.0	.0
706109586	CUPERTINO	CA		07/31/2014		.0	.0	.0	.0	.0	.0	.0	19,804	19,804	.0	.0	.0
706109927	CUPERTINO	CA		09/08/2015		.0	.0	.0	.0	.0	.0	.0	535,914	535,914	.0	.0	.0
706109445	CYPRESS	CA		03/27/2014		.0	.0	.0	.0	.0	.0	.0	136,042	136,042	.0	.0	.0
706109676	CYPRESS	CA		11/25/2014		.0	.0	.0	.0	.0	.0	.0	50,446	50,446	.0	.0	.0
706109805	CYPRESS	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	12,118	12,118	.0	.0	.0
706110435	DANA POINT	CA		11/01/2017		.0	.0	.0	.0	.0	.0	.0	150,634	150,634	.0	.0	.0
706110037	DANVILLE	CA		03/31/2016		.0	.0	.0	.0	.0	.0	.0	367,433	367,433	.0	.0	.0
706110203	DANVILLE	CA		05/22/2017		.0	.0	.0	.0	.0	.0	.0	29,104	29,104	.0	.0	.0
717611678	DAVIS	CA		05/02/2019		.0	.0	.0	.0	.0	.0	.0	1,462,143	1,462,143	.0	.0	.0
717610250	DELANO	CA		04/06/2011		.0	.0	.0	.0	.0	.0	.0	38,360	38,360	.0	.0	.0
706109441	DUBLIN	CA		05/13/2014		.0	.0	.0	.0	.0	.0	.0	11,275,908	11,275,908	.0	.0	.0
706111145	EASTVALE	CA		01/28/2021		.0	.0	.0	.0	.0	.0	.0	268,392	268,392	.0	.0	.0
717611800	EL CENTRO	CA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	18,322	18,322	.0	.0	.0
717611756	EXETER	CA		11/20/2019		.0	.0	.0	.0	.0	.0	.0	188,654	188,654	.0	.0	.0
706106400	FOLSOM	CA		02/27/2006		.0	.0	.0	.0	.0	.0	.0	143,257	143,257	.0	.0	.0
706109392	FONTANA	CA		02/07/2014		.0	.0	.0	.0	.0	.0	.0	16,632	16,632	.0	.0	.0
717610602	FOWLER	CA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	86,250	86,250	.0	.0	.0
717611578	FOWLER	CA		03/27/2018		.0	.0	.0	.0	.0	.0	.0	100,000	100,000	.0	.0	.0
706110425	FREMONT	CA		09/29/2017		.0	.0	.0	.0	.0	.0	.0	135,966	135,966	.0	.0	.0
706110904	GARDEN GROVE	CA		12/10/2019		.0	.0	.0	.0	.0	.0	.0	254,434	254,434	.0	.0	.0
706109525	GLENDALE	CA		09/05/2014		.0	.0	.0	.0	.0	.0	.0	251,686	251,686	.0	.0	.0
706109517	GOLETA	CA		07/24/2014		.0	.0	.0	.0	.0	.0	.0	162,613	162,613	.0	.0	.0
706110737	GOLETA	CA		07/11/2019		.0	.0	.0	.0	.0	.0	.0	242,683	242,683	.0	.0	.0
706108997	IRVINE	CA		01/10/2013		.0	.0	.0	.0	.0	.0	.0	135,771	135,771	.0	.0	.0
706109780	IRVINE	CA		03/31/2015		.0	.0	.0	.0	.0	.0	.0	343,118	343,118	.0	.0	.0
706110251	IRVINE	CA		03/01/2017		.0	.0	.0	.0	.0	.0	.0	161,034	161,034	.0	.0	.0
706110320	IRVINE	CA		05/24/2017		.0	.0	.0	.0	.0	.0	.0	56,846	56,846	.0	.0	.0
706110376	IRVINE	CA		08/15/2017		.0	.0	.0	.0	.0	.0	.0	109,649	109,649	.0	.0	.0
706110523	IRVINE	CA		01/30/2019		.0	.0	.0	.0	.0	.0	.0	229,824	229,824	.0	.0	.0
706109285	IRVINDALE	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	18,940	18,940	.0	.0	.0
717611996	KING CITY	CA		01/20/2021		.0	.0	.0	.0	.0	.0	.0	30,462	30,462	.0	.0	.0
717611997	KING CITY	CA		01/20/2021		.0	.0	.0	.0	.0	.0	.0	119,579	119,579	.0	.0	.0
706109709	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	112,136	112,136	.0	.0	.0
706109710	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	31,417	31,417	.0	.0	.0
706110050	LAGUNA NIGUEL	CA		05/11/2016		.0	.0	.0	.0	.0	.0	.0	29,008	29,008	.0	.0	.0
706108842	LAKE FOREST	CA		07/03/2012		.0	.0	.0	.0	.0	.0	.0	36,362	36,362	.0	.0	.0
706110606	LIVERMORE	CA		10/01/2018		.0	.0	.0	.0	.0	.0	.0	28,524	28,524	.0	.0	.0
706109500	LONG BEACH	CA		06/18/2014		.0	.0	.0	.0	.0	.0	.0	160,387	160,387	.0	.0	.0
706109761	LONG BEACH	CA		10/01/2017		.0	.0	.0	.0	.0	.0	.0	154,141	154,141	.0	.0	.0
706108764	LOS ANGELES	CA		07/09/2012		.0	.0	.0	.0	.0	.0	.0	580,702	580,702	.0	.0	.0
706110129	LOS ANGELES	CA		10/05/2016		.0	.0	.0	.0	.0	.0	.0	81,317	81,317	.0	.0	.0
706110437	LOS ANGELES	CA		01/02/2018		.0	.0	.0	.0	.0	.0	.0	409,642	409,642	.0	.0	.0
706110581	LOS ANGELES	CA		08/13/2018		.0	.0	.0	.0	.0	.0	.0	96,246	96,246	.0	.0	.0
706110822	LOS ANGELES	CA		08/12/2019		.0	.0	.0	.0	.0	.0	.0	328,290	328,290	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110853	LOS ANGELES	CA		10/03/2019		.0	.0	.0	.0	.0	.0	.0	143,227	143,227	.0	.0	.0
706111052	LOS ANGELES	CA		08/10/2020		.0	.0	.0	.0	.0	.0	.0	28,091	28,091	.0	.0	.0
717610790	LOST HILLS	CA		09/14/2015		.0	.0	.0	.0	.0	.0	.0	936,750	936,750	.0	.0	.0
717610863	LOST HILLS	CA		09/25/2014		.0	.0	.0	.0	.0	.0	.0	715,938	715,938	.0	.0	.0
717611665	LOST HILLS	CA		12/28/2018		.0	.0	.0	.0	.0	.0	.0	300,000	300,000	.0	.0	.0
717611585	MADERA	CA		06/13/2018		.0	.0	.0	.0	.0	.0	.0	10,000	10,000	.0	.0	.0
706111093	MIRA LOMA	CA		08/31/2020		.0	.0	.0	.0	.0	.0	.0	69,764	69,764	.0	.0	.0
706110380	MOUNTAIN VIEW	CA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	113,303	113,303	.0	.0	.0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		.0	.0	.0	.0	.0	.0	.0	42,399	42,399	.0	.0	.0
706108569	NOVATO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	85,033	85,033	.0	.0	.0
706108726	ONTARIO	CA		03/01/2012		.0	.0	.0	.0	.0	.0	.0	365,709	365,709	.0	.0	.0
706109289	ONTARIO	CA		11/13/2013		.0	.0	.0	.0	.0	.0	.0	11,377	11,377	.0	.0	.0
706109573	ONTARIO	CA		12/17/2014		.0	.0	.0	.0	.0	.0	.0	54,202	54,202	.0	.0	.0
706109897	ONTARIO	CA		07/17/2019		.0	.0	.0	.0	.0	.0	.0	46,936	46,936	.0	.0	.0
717610576	ORANGE COVE	CA		10/01/2012		.0	.0	.0	.0	.0	.0	.0	25,000	25,000	.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
706108572	PICO RIVERA	CA		05/01/2019		.0	.0	.0	.0	.0	.0	.0	6,989	6,989	.0	.0	.0
706109264	PICO RIVERA	CA		08/28/2013		.0	.0	.0	.0	.0	.0	.0	31,166	31,166	.0	.0	.0
706111217	PICO RIVERA	CA		07/23/2021		.0	.0	.0	.0	.0	.0	.0	6,820	6,820	.0	.0	.0
706109563	PINOLE	CA		08/07/2014		.0	.0	.0	.0	.0	.0	.0	50,072	50,072	.0	.0	.0
706110081	PLEASANTON	CA		04/29/2016		.0	.0	.0	.0	.0	.0	.0	113,869	113,869	.0	.0	.0
706111010	PLEASANTON	CA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	46,634	46,634	.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	91,439	91,439	.0	.0	.0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		.0	.0	.0	.0	.0	.0	.0	353,804	353,804	.0	.0	.0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		.0	.0	.0	.0	.0	.0	.0	127,183	127,183	.0	.0	.0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		.0	.0	.0	.0	.0	.0	.0	520,466	520,466	.0	.0	.0
706109953	REDONDO BEACH	CA		12/02/2015		.0	.0	.0	.0	.0	.0	.0	28,556	28,556	.0	.0	.0
706109797	REDWOOD CITY	CA		05/13/2015		.0	.0	.0	.0	.0	.0	.0	43,655	43,655	.0	.0	.0
706111094	RIALTO	CA		08/31/2020		.0	.0	.0	.0	.0	.0	.0	114,579	114,579	.0	.0	.0
706110137	RIVERSIDE	CA		08/01/2016		.0	.0	.0	.0	.0	.0	.0	17,731	17,731	.0	.0	.0
706110268	ROCKLIN	CA		03/09/2017		.0	.0	.0	.0	.0	.0	.0	50,994	50,994	.0	.0	.0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		.0	.0	.0	.0	.0	.0	.0	71,758	71,758	.0	.0	.0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	14,484	14,484	.0	.0	.0
717611091	RUTHERFORD	CA		10/01/2015		.0	.0	.0	.0	.0	.0	.0	575,000	575,000	.0	.0	.0
706108600	SACRAMENTO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	65,725	65,725	.0	.0	.0
706108924	SAN DIEGO	CA		10/26/2012		.0	.0	.0	.0	.0	.0	.0	184,984	184,984	.0	.0	.0
706108930	SAN DIEGO	CA		12/20/2012		.0	.0	.0	.0	.0	.0	.0	98,674	98,674	.0	.0	.0
706108931	SAN DIEGO	CA		11/28/2012		.0	.0	.0	.0	.0	.0	.0	464,451	464,451	.0	.0	.0
706108984	SAN DIEGO	CA		02/07/2013		.0	.0	.0	.0	.0	.0	.0	56,132	56,132	.0	.0	.0
706110103	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	103,323	103,323	.0	.0	.0
706110104	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	118,635	118,635	.0	.0	.0
706110324	SAN DIEGO	CA		05/30/2017		.0	.0	.0	.0	.0	.0	.0	45,113	45,113	.0	.0	.0
706110515	SAN DIEGO	CA		04/30/2018		.0	.0	.0	.0	.0	.0	.0	31,357	31,357	.0	.0	.0
706110670	SAN DIEGO	CA		01/22/2019		.0	.0	.0	.0	.0	.0	.0	279,450	279,450	.0	.0	.0
706108466	SAN FRANCISCO	CA		04/01/2011		.0	.0	.0	.0	.0	.0	.0	147,223	147,223	.0	.0	.0
706109011	SAN FRANCISCO	CA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	393,796	393,796	.0	.0	.0
706109099	SAN FRANCISCO	CA		04/06/2013		.0	.0	.0	.0	.0	.0	.0	6,492	6,492	.0	.0	.0
706109568	SAN FRANCISCO	CA		10/14/2014		.0	.0	.0	.0	.0	.0	.0	4,575	4,575	.0	.0	.0
706110424	SAN FRANCISCO	CA		10/23/2017		.0	.0	.0	.0	.0	.0	.0	309,923	309,923	.0	.0	.0
706110432	SAN FRANCISCO	CA		10/24/2017		.0	.0	.0	.0	.0	.0	.0	86,938	86,938	.0	.0	.0
706110519	SAN FRANCISCO	CA		05/07/2018		.0	.0	.0	.0	.0	.0	.0	22,444	22,444	.0	.0	.0
706110536	SAN FRANCISCO	CA		05/22/2018		.0	.0	.0	.0	.0	.0	.0	46,084	46,084	.0	.0	.0
706110539	SAN FRANCISCO	CA		07/27/2018		.0	.0	.0	.0	.0	.0	.0	73,671	73,671	.0	.0	.0
706108824	SAN JOSE	CA		10/02/2012		.0	.0	.0	.0	.0	.0	.0	69,725	69,725	.0	.0	.0
706110863	SAN JOSE	CA		11/20/2019		.0	.0	.0	.0	.0	.0	.0	259,360	259,360	.0	.0	.0
706109558	SAN MATEO	CA		08/26/2014		.0	.0	.0	.0	.0	.0	.0	46,365	46,365	.0	.0	.0
706108547	SANTA ANA	CA		11/02/2011		.0	.0	.0	.0	.0	.0	.0	426,589	426,589	.0	.0	.0
706108978	SANTA ANA	CA		05/20/2013		.0	.0	.0	.0	.0	.0	.0	213,432	213,432	.0	.0	.0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706103071	SANTA BARBARA	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	74,565	74,565	.0	.0	.0
706110481	SANTA CLARA	CA		03/06/2018		.0	.0	.0	.0	.0	.0	.0	306,349	306,349	.0	.0	.0
706110997	SANTA CLARITA	CA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	56,663	56,663	.0	.0	.0
706109955	SANTA CRUZ	CA		11/20/2015		.0	.0	.0	.0	.0	.0	.0	24,553	24,553	.0	.0	.0
706108254	SANTA FE SPRINGS	CA		03/03/2010		.0	.0	.0	.0	.0	.0	.0	39,453	39,453	.0	.0	.0
706108533	SANTA FE SPRINGS	CA		08/01/2019		.0	.0	.0	.0	.0	.0	.0	6,200	6,200	.0	.0	.0
706109051	SANTA FE SPRINGS	CA		02/26/2013		.0	.0	.0	.0	.0	.0	.0	148,861	148,861	.0	.0	.0
706109281	SANTA FE SPRINGS	CA		09/25/2013		.0	.0	.0	.0	.0	.0	.0	3,914	3,914	.0	.0	.0
706109282	SANTA FE SPRINGS	CA		09/26/2013		.0	.0	.0	.0	.0	.0	.0	12,022	12,022	.0	.0	.0
706109283	SANTA FE SPRINGS	CA		09/24/2013		.0	.0	.0	.0	.0	.0	.0	13,952	13,952	.0	.0	.0
706109284	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	22,505	22,505	.0	.0	.0
706109287	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	9,470	9,470	.0	.0	.0
706109946	SANTA MARIA	CA		11/25/2015		.0	.0	.0	.0	.0	.0	.0	201,449	201,449	.0	.0	.0
706110232	SANTA MARIA	CA		12/19/2016		.0	.0	.0	.0	.0	.0	.0	148,467	148,467	.0	.0	.0
706110014	SANTA MONICA	CA		06/01/2016		.0	.0	.0	.0	.0	.0	.0	35,964	35,964	.0	.0	.0
717610682	SOLEDAD	CA		12/26/2013		.0	.0	.0	.0	.0	.0	.0	76,808	76,808	.0	.0	.0
717611813	SOLEDAD	CA		01/08/2020		.0	.0	.0	.0	.0	.0	.0	300,072	300,072	.0	.0	.0
717611505	SONOMA	CA		10/02/2017		.0	.0	.0	.0	.0	.0	.0	30,600	30,600	.0	.0	.0
706108728	THOUSAND OAKS	CA		05/17/2012		.0	.0	.0	.0	.0	.0	.0	559,483	559,483	.0	.0	.0
706111236	TRACY	CA		06/17/2021		.0	.0	.0	.0	.0	.0	.0	195,562	195,562	.0	.0	.0
706109018	TUSTIN	CA		05/21/2013		.0	.0	.0	.0	.0	.0	.0	127,899	127,899	.0	.0	.0
706109992	TUSTIN	CA		02/10/2016		.0	.0	.0	.0	.0	.0	.0	126,774	126,774	.0	.0	.0
706108825	UNION CITY	CA		08/15/2012		.0	.0	.0	.0	.0	.0	.0	160,417	160,417	.0	.0	.0
706109046	UNION CITY	CA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	109,509	109,509	.0	.0	.0
706109571	UPLAND	CA		03/26/2015		.0	.0	.0	.0	.0	.0	.0	82,340	82,340	.0	.0	.0
706104963	WALNUT	CA		06/12/2003		.0	.0	.0	.0	.0	.0	.0	335,768	335,768	.0	.0	.0
706105151	WALNUT	CA		02/02/2004		.0	.0	.0	.0	.0	.0	.0	165,503	165,503	.0	.0	.0
706105855	WALNUT	CA		10/06/2005		.0	.0	.0	.0	.0	.0	.0	164,283	164,283	.0	.0	.0
706105909	WALNUT	CA		05/03/2006		.0	.0	.0	.0	.0	.0	.0	115,030	115,030	.0	.0	.0
706106322	WALNUT	CA		07/12/2007		.0	.0	.0	.0	.0	.0	.0	152,027	152,027	.0	.0	.0
706106598	WALNUT	CA		11/30/2006		.0	.0	.0	.0	.0	.0	.0	288,440	288,440	.0	.0	.0
706107956	WALNUT	CA		04/01/2009		.0	.0	.0	.0	.0	.0	.0	88,017	88,017	.0	.0	.0
706108602	WALNUT	CA		12/06/2011		.0	.0	.0	.0	.0	.0	.0	152,311	152,311	.0	.0	.0
706110666	WALNUT	CA		01/15/2019		.0	.0	.0	.0	.0	.0	.0	35,426	35,426	.0	.0	.0
717611848	WASCO	CA		01/22/2020		.0	.0	.0	.0	.0	.0	.0	1,237,339	1,237,339	.0	.0	.0
717611852	WASCO	CA		02/20/2020		.0	.0	.0	.0	.0	.0	.0	259,841	259,841	.0	.0	.0
717610828	WESTMORLAND	CA		05/19/2014		.0	.0	.0	.0	.0	.0	.0	47,350	47,350	.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	46,850	46,850	.0	.0	.0
751000192	BRAMPTON	CAN		07/26/2017		.0	.0	.0	.0	.0	.0	.0	362,544	358,468	(4,076)	.0	(4,076)
751000117	MISSISSAUGA	CAN		11/30/2015		.0	.0	.0	.0	.0	.0	.0	412,016	439,532	27,516	.0	27,516
751000260	VANCOUVER	CAN		11/15/2018		.0	.0	.0	.0	.0	.0	.0	119,647	127,114	7,466	.0	7,466
717611721	AMHERST	CO		07/26/2019		.0	.0	.0	.0	.0	.0	.0	19,836	19,836	.0	.0	.0
706110100	AURORA	CO		07/15/2016		.0	.0	.0	.0	.0	.0	.0	63,982	63,982	.0	.0	.0
706110173	AURORA	CO		08/31/2016		.0	.0	.0	.0	.0	.0	.0	299,977	299,977	.0	.0	.0
706110297	AURORA	CO		04/06/2017		.0	.0	.0	.0	.0	.0	.0	33,630	33,630	.0	.0	.0
706110341	AURORA	CO		01/12/2018		.0	.0	.0	.0	.0	.0	.0	117,988	117,988	.0	.0	.0
706111048	AURORA	CO		05/28/2020		.0	.0	.0	.0	.0	.0	.0	157,818	157,818	.0	.0	.0
706109045	BROOMFIELD	CO		02/22/2013		.0	.0	.0	.0	.0	.0	.0	110,971	110,971	.0	.0	.0
706109237	CENTENNIAL	CO		08/20/2013		.0	.0	.0	.0	.0	.0	.0	184,446	184,446	.0	.0	.0
706108664	DENVER	CO		11/22/2011		.0	.0	.0	.0	.0	.0	.0	166,578	166,578	.0	.0	.0
706109854	DENVER	CO		12/01/2015		.0	.0	.0	.0	.0	.0	.0	63,542	63,542	.0	.0	.0
706110801	DENVER	CO		08/14/2019		.0	.0	.0	.0	.0	.0	.0	72,961	72,961	.0	.0	.0
706108660	HIGHLANDS RANCH	CO		12/14/2011		.0	.0	.0	.0	.0	.0	.0	98,113	98,113	.0	.0	.0
706110085	HIGHLANDS RANCH	CO		06/09/2016		.0	.0	.0	.0	.0	.0	.0	88,548	88,548	.0	.0	.0
717611353	HUGO	CO		12/07/2016		.0	.0	.0	.0	.0	.0	.0	49,296	49,296	.0	.0	.0
706110973	LITTLETON	CO		12/31/2019		.0	.0	.0	.0	.0	.0	.0	49,125	49,125	.0	.0	.0
706111007	PARKER	CO		12/31/2019		.0	.0	.0	.0	.0	.0	.0	20,159	20,159	.0	.0	.0
706111009	PARKER	CO		12/31/2019		.0	.0	.0	.0	.0	.0	.0	15,383	15,383	.0	.0	.0
717611625	PUEBLO	CO		01/11/2019		.0	.0	.0	.0	.0	.0	.0	21,585	21,585	.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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717610675	RIFLE	CO		04/05/2013		.0	.0	.0	.0	.0	.0	.0	23,234	23,234	.0	.0	.0
717611128	SPRINGFIELD	CO		12/18/2015		.0	.0	.0	.0	.0	.0	.0	42,295	42,295	.0	.0	.0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		.0	.0	.0	.0	.0	.0	.0	77,632	77,632	.0	.0	.0
717611088	WALSH	CO		08/21/2015		.0	.0	.0	.0	.0	.0	.0	31,250	31,250	.0	.0	.0
706108384	DANBURY	CT		05/01/2019		.0	.0	.0	.0	.0	.0	.0	51,920	51,920	.0	.0	.0
706108396	DANBURY	CT		05/01/2019		.0	.0	.0	.0	.0	.0	.0	4,757	4,757	.0	.0	.0
706108397	DANBURY	CT		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,414	2,414	.0	.0	.0
706108713	FARMINGTON	CT		06/11/2012		.0	.0	.0	.0	.0	.0	.0	393,885	393,885	.0	.0	.0
706109690	STAMFORD	CT		10/23/2014		.0	.0	.0	.0	.0	.0	.0	232,543	232,543	.0	.0	.0
706107743	WASHINGTON	DC		11/14/2007		.0	.0	.0	.0	.0	.0	.0	296,171	296,171	.0	.0	.0
706108423	WASHINGTON	DC		12/16/2010		.0	.0	.0	.0	.0	.0	.0	108,037	108,037	.0	.0	.0
706108454	WASHINGTON	DC		01/28/2011		.0	.0	.0	.0	.0	.0	.0	261,519	261,519	.0	.0	.0
706108650	WASHINGTON	DC		05/24/2012		.0	.0	.0	.0	.0	.0	.0	97,044	97,044	.0	.0	.0
706108675	WASHINGTON	DC		12/15/2011		.0	.0	.0	.0	.0	.0	.0	171,828	171,828	.0	.0	.0
706108839	WASHINGTON	DC		07/26/2012		.0	.0	.0	.0	.0	.0	.0	24,160	24,160	.0	.0	.0
706108981	WASHINGTON	DC		11/16/2012		.0	.0	.0	.0	.0	.0	.0	92,636	92,636	.0	.0	.0
706109111	WASHINGTON	DC		11/03/2014		.0	.0	.0	.0	.0	.0	.0	682,511	682,511	.0	.0	.0
706109171	WASHINGTON	DC		06/28/2013		.0	.0	.0	.0	.0	.0	.0	78,956	78,956	.0	.0	.0
706109446	WASHINGTON	DC		04/23/2014		.0	.0	.0	.0	.0	.0	.0	244,662	244,662	.0	.0	.0
706109704	WASHINGTON	DC		12/17/2014		.0	.0	.0	.0	.0	.0	.0	184,053	184,053	.0	.0	.0
706109712	WASHINGTON	DC		06/01/2015		.0	.0	.0	.0	.0	.0	.0	16,588	16,588	.0	.0	.0
706109754	WASHINGTON	DC		01/30/2015		.0	.0	.0	.0	.0	.0	.0	38,358	38,358	.0	.0	.0
706109892	WASHINGTON	DC		09/17/2015		.0	.0	.0	.0	.0	.0	.0	2,478	2,478	.0	.0	.0
706109924	WASHINGTON	DC		10/15/2015		.0	.0	.0	.0	.0	.0	.0	201,354	201,354	.0	.0	.0
706110196	WASHINGTON	DC		09/21/2016		.0	.0	.0	.0	.0	.0	.0	379,705	379,705	.0	.0	.0
706110240	WASHINGTON	DC		12/21/2016		.0	.0	.0	.0	.0	.0	.0	375,247	375,247	.0	.0	.0
706110448	WASHINGTON	DC		11/30/2017		.0	.0	.0	.0	.0	.0	.0	162,314	162,314	.0	.0	.0
706110671	WASHINGTON	DC		01/22/2019		.0	.0	.0	.0	.0	.0	.0	212,635	212,635	.0	.0	.0
706111083	WASHINGTON	DC		10/05/2020		.0	.0	.0	.0	.0	.0	.0	273,195	273,195	.0	.0	.0
706111212	WASHINGTON	DC		05/14/2021		.0	.0	.0	.0	.0	.0	.0	42,734	42,734	.0	.0	.0
706110235	BOYNTON BEACH	FL		12/14/2016		.0	.0	.0	.0	.0	.0	.0	22,036	22,036	.0	.0	.0
706109173	CLEARWATER	FL		08/26/2013		.0	.0	.0	.0	.0	.0	.0	41,379	41,379	.0	.0	.0
706110880	DAVENPORT	FL		11/19/2019		.0	.0	.0	.0	.0	.0	.0	515,140	515,140	.0	.0	.0
706109751	FORT LAUDERDALE	FL		04/01/2015		.0	.0	.0	.0	.0	.0	.0	87,048	87,048	.0	.0	.0
706110004	FORT LAUDERDALE	FL		01/05/2016		.0	.0	.0	.0	.0	.0	.0	88,145	88,145	.0	.0	.0
706110998	FORT LAUDERDALE	FL		12/31/2019		.0	.0	.0	.0	.0	.0	.0	44,619	44,619	.0	.0	.0
717611613	FORT PIERCE	FL		02/07/2019		.0	.0	.0	.0	.0	.0	.0	25,323	25,323	.0	.0	.0
717610613	FROSTPROOF	FL		12/31/2012		.0	.0	.0	.0	.0	.0	.0	145,000	145,000	.0	.0	.0
706108936	GAINESVILLE	FL		11/16/2012		.0	.0	.0	.0	.0	.0	.0	92,434	92,434	.0	.0	.0
717611708	IMMOKALEE	FL		06/14/2019		.0	.0	.0	.0	.0	.0	.0	99,157	99,157	.0	.0	.0
717612027	IMMOKALEE	FL		04/16/2021		.0	.0	.0	.0	.0	.0	.0	204,817	204,817	.0	.0	.0
706106511	INDIAN HARBOR BEACH	FL		08/25/2006		.0	.0	.0	.0	.0	.0	.0	31,265	31,265	.0	.0	.0
706109614	JACKSONVILLE	FL		11/04/2014		.0	.0	.0	.0	.0	.0	.0	50,360	50,360	.0	.0	.0
717611434	LAKE WALES	FL		06/29/2017		.0	.0	.0	.0	.0	.0	.0	61,880	61,880	.0	.0	.0
706108642	MIAMI	FL		11/10/2011		.0	.0	.0	.0	.0	.0	.0	677,558	677,558	.0	.0	.0
706109918	MIAMI	FL		09/28/2015		.0	.0	.0	.0	.0	.0	.0	108,470	108,470	.0	.0	.0
706109592	NEPTUNE BEACH	FL		09/30/2014		.0	.0	.0	.0	.0	.0	.0	29,883	29,883	.0	.0	.0
706108313	ORLANDO	FL		08/10/2010		.0	.0	.0	.0	.0	.0	.0	471,470	471,470	.0	.0	.0
717610449	PALM BEACH	FL		03/30/2012		.0	.0	.0	.0	.0	.0	.0	410,647	410,647	.0	.0	.0
717610468	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
706109213	PALM HARBOR	FL		09/04/2013		.0	.0	.0	.0	.0	.0	.0	101,532	101,532	.0	.0	.0
717611220	SEBRING	FL		07/28/2016		.0	.0	.0	.0	.0	.0	.0	520,000	520,000	.0	.0	.0
717611562	ST. CLOUD	FL		08/27/2018		.0	.0	.0	.0	.0	.0	.0	34,173	34,173	.0	.0	.0
706110266	TAMPA	FL		02/28/2017		.0	.0	.0	.0	.0	.0	.0	35,662	35,662	.0	.0	.0
706108387	WEST PALM BEACH	FL		12/20/2010		.0	.0	.0	.0	.0	.0	.0	121,846	121,846	.0	.0	.0
706109067	WINTER PARK	FL		03/12/2013		.0	.0	.0	.0	.0	.0	.0	42,696	42,696	.0	.0	.0
706108884	ATLANTA	GA		05/14/2013		.0	.0	.0	.0	.0	.0	.0	67,565	67,565	.0	.0	.0
706108979	ATLANTA	GA		11/19/2012		.0	.0	.0	.0	.0	.0	.0	133,738	133,738	.0	.0	.0
706109299	ATLANTA	GA		01/02/2014		.0	.0	.0	.0	.0	.0	.0	47,446	47,446	.0	.0	.0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110585	ATLANTA	GA		08/23/2018		.0	.0	.0	.0	.0	.0	.0	97,043	97,043	.0	.0	.0
706110125	FAIRBURN	GA		07/18/2016		.0	.0	.0	.0	.0	.0	.0	44,998	44,998	.0	.0	.0
706107454	KENNESAW	GA		10/10/2007		.0	.0	.0	.0	.0	.0	.0	117,465	117,465	.0	.0	.0
706110164	KENNESAW	GA		09/01/2016		.0	.0	.0	.0	.0	.0	.0	31,284	31,284	.0	.0	.0
706110165	KENNESAW	GA		07/18/2016		.0	.0	.0	.0	.0	.0	.0	6,690	6,690	.0	.0	.0
706102343	LAWRENCEVILLE	GA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	60,003	60,003	.0	.0	.0
706109694	MARIETTA	GA		11/21/2014		.0	.0	.0	.0	.0	.0	.0	26,616	26,616	.0	.0	.0
706109682	NORCROSS	GA		11/21/2014		.0	.0	.0	.0	.0	.0	.0	69,111	69,111	.0	.0	.0
706109695	NORCROSS	GA		06/19/2015		.0	.0	.0	.0	.0	.0	.0	5,600	5,600	.0	.0	.0
749000227	CARLISLE	GBR		08/16/2018		.0	.0	.0	.0	.0	.0	.0	5,589,806	6,060,248	470,442	.0	470,442
749000102	LONDON	GBR		08/27/2015		.0	.0	.0	.0	.0	.0	.0	159,694	138,231	(21,464)	.0	(21,464)
749000147	LONDON	GBR		06/22/2016		.0	.0	.0	.0	.0	.0	.0	160,718	151,273	(9,445)	.0	(9,445)
749000169	LONDON	GBR		12/19/2016		.0	.0	.0	.0	.0	.0	.0	121,619	133,795	12,177	.0	12,177
749000182	LONDON	GBR		03/22/2017		.0	.0	.0	.0	.0	.0	.0	250,026	279,397	29,371	.0	29,371
749000233	LONDON	GBR		06/01/2018		.0	.0	.0	.0	.0	.0	.0	751,716	781,807	30,091	.0	30,091
749000332	LONDON	GBR		12/31/2019		.0	.0	.0	.0	.0	.0	.0	719,231	768,849	49,618	.0	49,618
749000348	LONDON	GBR		03/06/2020		.0	.0	.0	.0	.0	.0	.0	43,346	46,775	3,428	.0	3,428
749000231	MANCHESTER	GBR		03/13/2018		.0	.0	.0	.0	.0	.0	.0	.0	1,089	1,089	.0	.0
717611806	BRITT	IA		03/27/2020		.0	.0	.0	.0	.0	.0	.0	62,048	62,048	.0	.0	.0
717611207	SIBLEY	IA		06/28/2016		.0	.0	.0	.0	.0	.0	.0	80,000	80,000	.0	.0	.0
717611224	SIBLEY	IA		06/28/2016		.0	.0	.0	.0	.0	.0	.0	10,000	10,000	.0	.0	.0
706109335	BOISE	ID		12/02/2013		.0	.0	.0	.0	.0	.0	.0	68,603	68,603	.0	.0	.0
706110408	BOISE	ID		08/04/2017		.0	.0	.0	.0	.0	.0	.0	2,507	2,507	.0	.0	.0
706109334	IDAHO FALLS	ID		12/02/2013		.0	.0	.0	.0	.0	.0	.0	58,691	58,691	.0	.0	.0
706110407	IDAHO FALLS	ID		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,210	1,210	.0	.0	.0
706109770	CARY	IL		03/13/2015		.0	.0	.0	.0	.0	.0	.0	22,660	22,660	.0	.0	.0
706108819	CHICAGO	IL		05/30/2012		.0	.0	.0	.0	.0	.0	.0	29,148	29,148	.0	.0	.0
706108820	CHICAGO	IL		05/30/2012		.0	.0	.0	.0	.0	.0	.0	12,984	12,984	.0	.0	.0
706108821	CHICAGO	IL		05/30/2012		.0	.0	.0	.0	.0	.0	.0	13,757	13,757	.0	.0	.0
706108911	CHICAGO	IL		08/31/2012		.0	.0	.0	.0	.0	.0	.0	178,055	178,055	.0	.0	.0
706109009	CHICAGO	IL		12/19/2012		.0	.0	.0	.0	.0	.0	.0	46,571	46,571	.0	.0	.0
706109044	CHICAGO	IL		02/22/2013		.0	.0	.0	.0	.0	.0	.0	156,119	156,119	.0	.0	.0
706109055	CHICAGO	IL		02/14/2013		.0	.0	.0	.0	.0	.0	.0	768,183	768,183	.0	.0	.0
706109472	CHICAGO	IL		04/30/2014		.0	.0	.0	.0	.0	.0	.0	8,222	8,222	.0	.0	.0
706109473	CHICAGO	IL		04/30/2014		.0	.0	.0	.0	.0	.0	.0	10,899	10,899	.0	.0	.0
706109474	CHICAGO	IL		04/30/2014		.0	.0	.0	.0	.0	.0	.0	6,693	6,693	.0	.0	.0
706109475	CHICAGO	IL		04/30/2014		.0	.0	.0	.0	.0	.0	.0	4,780	4,780	.0	.0	.0
706109705	CHICAGO	IL		01/14/2015		.0	.0	.0	.0	.0	.0	.0	129,274	129,274	.0	.0	.0
706110111	CHICAGO	IL		08/24/2016		.0	.0	.0	.0	.0	.0	.0	254,197	254,197	.0	.0	.0
706108909	DES PLAINES	IL		08/10/2012		.0	.0	.0	.0	.0	.0	.0	45,428	45,428	.0	.0	.0
706107134	ELMHURST	IL		07/16/2007		.0	.0	.0	.0	.0	.0	.0	25,263	25,263	.0	.0	.0
706110980	GENEVA	IL		12/31/2019		.0	.0	.0	.0	.0	.0	.0	36,913	36,913	.0	.0	.0
717610917	GLADSTONE	IL		12/23/2014		.0	.0	.0	.0	.0	.0	.0	52,243	52,243	.0	.0	.0
717612032	GLADSTONE	IL		02/11/2021		.0	.0	.0	.0	.0	.0	.0	35,580	35,580	.0	.0	.0
706108919	LA GRANGE	IL		08/10/2012		.0	.0	.0	.0	.0	.0	.0	69,818	69,818	.0	.0	.0
706110988	LEMONT	IL		12/31/2019		.0	.0	.0	.0	.0	.0	.0	38,279	38,279	.0	.0	.0
706110296	LOMBARD	IL		04/06/2017		.0	.0	.0	.0	.0	.0	.0	40,710	40,710	.0	.0	.0
717611146	MELVIN	IL		12/15/2015		.0	.0	.0	.0	.0	.0	.0	48,929	48,929	.0	.0	.0
706110333	MUNDELEIN	IL		05/23/2017		.0	.0	.0	.0	.0	.0	.0	8,399	8,399	.0	.0	.0
706110992	NAPERVILLE	IL		12/31/2019		.0	.0	.0	.0	.0	.0	.0	4,506	4,506	.0	.0	.0
706106923	O FALLON	IL		02/01/2007		.0	.0	.0	.0	.0	.0	.0	101,042	101,042	.0	.0	.0
706108920	PALATINE	IL		08/10/2012		.0	.0	.0	.0	.0	.0	.0	10,808	10,808	.0	.0	.0
706109218	PEORIA	IL		05/01/2019		.0	.0	.0	.0	.0	.0	.0	18,202	18,202	.0	.0	.0
706109012	RIVER GROVE	IL		03/01/2013		.0	.0	.0	.0	.0	.0	.0	50,354	50,354	.0	.0	.0
706108691	SCHAUMBURG	IL		02/17/2012		.0	.0	.0	.0	.0	.0	.0	201,576	201,576	.0	.0	.0
717610771	ST. ANNE	IL		11/04/2013		.0	.0	.0	.0	.0	.0	.0	44,553	44,553	.0	.0	.0
717610773	ST. ANNE	IL		11/04/2013		.0	.0	.0	.0	.0	.0	.0	12,774	12,774	.0	.0	.0
717610751	YORKVILLE	IL		11/12/2013		.0	.0	.0	.0	.0	.0	.0	96,000	96,000	.0	.0	.0
717610355	AVON	IN		06/08/2011		.0	.0	.0	.0	.0	.0	.0	17,995	17,995	.0	.0	.0
706109221	ELKHART	IN		05/01/2019		.0	.0	.0	.0	.0	.0	.0	4,383	4,383	.0	.0	.0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110698	ELKHART	IN		03/15/2019		.0	.0	.0	.0	.0	.0	.0	81,514	.81,514	.0	.0	.0
706110696	MISHAWAKA	IN		03/15/2019		.0	.0	.0	.0	.0	.0	.0	185,378	.185,378	.0	.0	.0
717610774	RENSSELAER	IN		11/04/2013		.0	.0	.0	.0	.0	.0	.0	11,002	.11,002	.0	.0	.0
706109126	LAWRENCE	KS		06/24/2013		.0	.0	.0	.0	.0	.0	.0	42,230	.42,230	.0	.0	.0
706108620	OVERLAND PARK	KS		10/24/2011		.0	.0	.0	.0	.0	.0	.0	415,395	.415,395	.0	.0	.0
706109765	OVERLAND PARK	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	54,726	.54,726	.0	.0	.0
706109766	OVERLAND PARK	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	9,657	.9,657	.0	.0	.0
706109767	SHAWNEE	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	18,873	.18,873	.0	.0	.0
717610862	TRIBUNE	KS		08/20/2014		.0	.0	.0	.0	.0	.0	.0	68,738	.68,738	.0	.0	.0
717610960	TRIBUNE	KS		03/25/2015		.0	.0	.0	.0	.0	.0	.0	14,271	.14,271	.0	.0	.0
706107159	ALEXANDRIA	KY		04/26/2007		.0	.0	.0	.0	.0	.0	.0	63,828	.63,828	.0	.0	.0
706109037	HEBRON	KY		11/01/2018		.0	.0	.0	.0	.0	.0	.0	143,647	.143,647	.0	.0	.0
717611283	PEMBROKE	KY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	54,056	.54,056	.0	.0	.0
717611284	PEMBROKE	KY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	87,012	.87,012	.0	.0	.0
717610857	STURGIS	KY		06/27/2014		.0	.0	.0	.0	.0	.0	.0	21,281	.21,281	.0	.0	.0
706109448	WALTON	KY		04/25/2014		.0	.0	.0	.0	.0	.0	.0	91,893	.91,893	.0	.0	.0
717610568	DONALDSONVILLE	LA		09/17/2012		.0	.0	.0	.0	.0	.0	.0	35,480	.35,480	.0	.0	.0
706103499	ARLINGTON	MA		10/15/1999		.0	.0	.0	.0	.0	.0	.0	351,767	.351,767	.0	.0	.0
706107434	BOSTON	MA		08/16/2007		.0	.0	.0	.0	.0	.0	.0	96,754	.96,754	.0	.0	.0
706109263	BOSTON	MA		12/16/2013		.0	.0	.0	.0	.0	.0	.0	39,479	.39,479	.0	.0	.0
706109800	BOSTON	MA		06/01/2020		.0	.0	.0	.0	.0	.0	.0	25,944	.25,944	.0	.0	.0
706110032	BOSTON	MA		04/06/2017		.0	.0	.0	.0	.0	.0	.0	163,037	.163,037	.0	.0	.0
706110426	BOSTON	MA		10/30/2017		.0	.0	.0	.0	.0	.0	.0	54,729	.54,729	.0	.0	.0
706111201	BOSTON	MA		04/28/2021		.0	.0	.0	.0	.0	.0	.0	8,891	.8,891	.0	.0	.0
706109962	CANTON	MA		11/24/2015		.0	.0	.0	.0	.0	.0	.0	69,164	.69,164	.0	.0	.0
706109961	MILFORD	MA		11/24/2015		.0	.0	.0	.0	.0	.0	.0	70,292	.70,292	.0	.0	.0
706109262	NORWOOD	MA		12/12/2013		.0	.0	.0	.0	.0	.0	.0	139,819	.139,819	.0	.0	.0
706111200	NORWOOD	MA		04/26/2021		.0	.0	.0	.0	.0	.0	.0	38,557	.38,557	.0	.0	.0
706109116	PEABODY	MA		06/18/2013		.0	.0	.0	.0	.0	.0	.0	339,128	.339,128	.0	.0	.0
706108710	ABERDEEN	MD		01/13/2012		.0	.0	.0	.0	.0	.0	.0	196,990	.196,990	.0	.0	.0
706109033	BALTIMORE	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	94,827	.94,827	.0	.0	.0
706109498	BALTIMORE	MD		06/12/2014		.0	.0	.0	.0	.0	.0	.0	108,947	.108,947	.0	.0	.0
706110390	BALTIMORE	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	6,965	.6,965	.0	.0	.0
706108320	BETHESDA	MD		09/02/2010		.0	.0	.0	.0	.0	.0	.0	41,775	.41,775	.0	.0	.0
706108461	BETHESDA	MD		01/31/2011		.0	.0	.0	.0	.0	.0	.0	785,037	.785,037	.0	.0	.0
706109402	BETHESDA	MD		04/03/2014		.0	.0	.0	.0	.0	.0	.0	88,124	.88,124	.0	.0	.0
706110450	ELLIOTT CITY	MD		12/13/2017		.0	.0	.0	.0	.0	.0	.0	16,775	.16,775	.0	.0	.0
706109034	FREDERICK	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	54,389	.54,389	.0	.0	.0
706110391	FREDERICK	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	29,850	.29,850	.0	.0	.0
706108633	GAITHERSBURG	MD		10/06/2011		.0	.0	.0	.0	.0	.0	.0	359,561	.359,561	.0	.0	.0
706111000	GAITHERSBURG	MD		12/31/2019		.0	.0	.0	.0	.0	.0	.0	20,190	.20,190	.0	.0	.0
706110999	PHOENIX	MD		12/31/2019		.0	.0	.0	.0	.0	.0	.0	5,420	.5,420	.0	.0	.0
706109035	PIKESVILLE	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	60,844	.60,844	.0	.0	.0
706110392	PIKESVILLE	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	199	.199	.0	.0	.0
706108686	SILVER SPRING	MD		01/31/2012		.0	.0	.0	.0	.0	.0	.0	283,701	.283,701	.0	.0	.0
706108748	SILVER SPRING	MD		06/06/2012		.0	.0	.0	.0	.0	.0	.0	140,634	.140,634	.0	.0	.0
706108980	SILVER SPRING	MD		12/12/2012		.0	.0	.0	.0	.0	.0	.0	134,063	.134,063	.0	.0	.0
706109157	SILVER SPRING	MD		07/19/2013		.0	.0	.0	.0	.0	.0	.0	120,741	.120,741	.0	.0	.0
706109528	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	96,541	.96,541	.0	.0	.0
706109532	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	13,991	.13,991	.0	.0	.0
706109840	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	22,361	.22,361	.0	.0	.0
706109860	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	1,650	.1,650	.0	.0	.0
706109861	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,728	.2,728	.0	.0	.0
706109159	TOWSON	MD		07/12/2013		.0	.0	.0	.0	.0	.0	.0	151,771	.151,771	.0	.0	.0
706109220	BATTLE CREEK	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	5,027	.5,027	.0	.0	.0
706109032	CADILLAC	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	51,881	.51,881	.0	.0	.0
706110389	CADILLAC	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	3,980	.3,980	.0	.0	.0
706109223	GRAND RAPIDS	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	3,094	.3,094	.0	.0	.0
706109222	KALAMAZOO	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	3,156	.3,156	.0	.0	.0
706110513	LANSING	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	24,385	.24,385	.0	.0	.0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110699	LANSING	MI		03/15/2019		.0	.0	.0	.0	.0	.0	.0	98,605	98,605	.0	.0	.0
717610851	LITCHFIELD	MI		09/19/2014		.0	.0	.0	.0	.0	.0	.0	20,710	20,710	.0	.0	.0
706110514	MACOMB	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	39,902	39,902	.0	.0	.0
706109031	MARQUETTE	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	57,696	57,696	.0	.0	.0
706110398	MARQUETTE	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	14,726	14,726	.0	.0	.0
706108587	NOVI	MI		09/22/2011		.0	.0	.0	.0	.0	.0	.0	57,876	57,876	.0	.0	.0
706110594	WEST BLOOMFIELD	MI		09/06/2018		.0	.0	.0	.0	.0	.0	.0	220,039	220,039	.0	.0	.0
717609325	ALBERT LEA	MN		09/30/2004		.0	.0	.0	.0	.0	.0	.0	11,431	11,431	.0	.0	.0
706110984	ANDOVER	MN		12/31/2019		.0	.0	.0	.0	.0	.0	.0	15,107	15,107	.0	.0	.0
706108491	HOPKINS	MN		03/30/2011		.0	.0	.0	.0	.0	.0	.0	12,152	12,152	.0	.0	.0
717610713	LAMBERTON	MN		06/27/2013		.0	.0	.0	.0	.0	.0	.0	18,725	18,725	.0	.0	.0
717611047	WESTBROOK	MN		06/09/2015		.0	.0	.0	.0	.0	.0	.0	14,199	14,199	.0	.0	.0
717611312	ZUMBROTA	MN		10/12/2016		.0	.0	.0	.0	.0	.0	.0	4,223	4,223	.0	.0	.0
717611315	ZUMBROTA	MN		10/12/2016		.0	.0	.0	.0	.0	.0	.0	1,968	1,968	.0	.0	.0
717610546	CHILLICOTHE	MO		07/13/2012		.0	.0	.0	.0	.0	.0	.0	15,830	15,830	.0	.0	.0
717610658	POPLAR BLUFF	MO		04/18/2013		.0	.0	.0	.0	.0	.0	.0	10,955	10,955	.0	.0	.0
706109097	SAINT LOUIS	MO		06/07/2013		.0	.0	.0	.0	.0	.0	.0	12,099	12,099	.0	.0	.0
706109769	ST LOUIS	MO		03/13/2015		.0	.0	.0	.0	.0	.0	.0	28,161	28,161	.0	.0	.0
706110056	ST LOUIS	MO		04/19/2016		.0	.0	.0	.0	.0	.0	.0	27,820	27,820	.0	.0	.0
706110295	ST LOUIS	MO		04/06/2017		.0	.0	.0	.0	.0	.0	.0	31,860	31,860	.0	.0	.0
717611127	BATESVILLE	MS		09/21/2016		.0	.0	.0	.0	.0	.0	.0	11,363	11,363	.0	.0	.0
717611255	CLARKSDALE	MS		06/22/2016		.0	.0	.0	.0	.0	.0	.0	36,816	36,816	.0	.0	.0
717611280	CLEVELAND	MS		08/10/2016		.0	.0	.0	.0	.0	.0	.0	15,787	15,787	.0	.0	.0
717610587	GLEN ALLAN	MS		10/02/2012		.0	.0	.0	.0	.0	.0	.0	6,270	6,270	.0	.0	.0
717611870	GREENVILLE	MS		05/06/2020		.0	.0	.0	.0	.0	.0	.0	89,385	89,385	.0	.0	.0
717611096	INDIANOLA	MS		11/12/2015		.0	.0	.0	.0	.0	.0	.0	37,546	37,546	.0	.0	.0
717611026	ROBINSONVILLE	MS		05/15/2015		.0	.0	.0	.0	.0	.0	.0	3,119	3,119	.0	.0	.0
706109333	BILLINGS	MT		12/02/2013		.0	.0	.0	.0	.0	.0	.0	64,267	64,267	.0	.0	.0
706110406	BILLINGS	MT		08/04/2017		.0	.0	.0	.0	.0	.0	.0	2,201	2,201	.0	.0	.0
717610991	MEAGHER	MT		04/23/2015		.0	.0	.0	.0	.0	.0	.0	11,683	11,683	.0	.0	.0
706108663	CHARLOTTE	NC		01/04/2012		.0	.0	.0	.0	.0	.0	.0	464,111	464,111	.0	.0	.0
706109208	CHARLOTTE	NC		06/20/2013		.0	.0	.0	.0	.0	.0	.0	18,060	18,060	.0	.0	.0
706109258	CHARLOTTE	NC		01/23/2014		.0	.0	.0	.0	.0	.0	.0	101,542	101,542	.0	.0	.0
706110166	CHARLOTTE	NC		09/09/2016		.0	.0	.0	.0	.0	.0	.0	100,246	100,246	.0	.0	.0
706110265	DURHAM	NC		02/28/2017		.0	.0	.0	.0	.0	.0	.0	28,219	28,219	.0	.0	.0
706111160	FAYETTEVILLE	NC		03/10/2021		.0	.0	.0	.0	.0	.0	.0	72,353	72,353	.0	.0	.0
706106949	GREENSBORO	NC		12/15/2006		.0	.0	.0	.0	.0	.0	.0	276,244	276,244	.0	.0	.0
706108490	LINCOLN	NE		03/30/2011		.0	.0	.0	.0	.0	.0	.0	44,826	44,826	.0	.0	.0
706110438	OMAHA	NE		11/09/2017		.0	.0	.0	.0	.0	.0	.0	60,915	60,915	.0	.0	.0
717610624	OSMOND	NE		02/20/2013		.0	.0	.0	.0	.0	.0	.0	13,534	13,534	.0	.0	.0
717612135	VALENTINE	NE		07/23/2021		.0	.0	.0	.0	.0	.0	.0	9,470	9,470	.0	.0	.0
706110553	AVENEL	NJ		06/21/2018		.0	.0	.0	.0	.0	.0	.0	76,892	76,892	.0	.0	.0
706110582	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	74,055	74,055	.0	.0	.0
706110583	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	37,028	37,028	.0	.0	.0
706110175	BELLE MEAD	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	335,755	335,755	.0	.0	.0
706110335	BLOOMFIELD	NJ		12/28/2017		.0	.0	.0	.0	.0	.0	.0	105,604	105,604	.0	.0	.0
706111135	DUMONT	NJ		02/23/2021		.0	.0	.0	.0	.0	.0	.0	123,434	123,434	.0	.0	.0
706109003	ENGLEWOOD	NJ		01/14/2013		.0	.0	.0	.0	.0	.0	.0	45,112	45,112	.0	.0	.0
706109872	FAIR LAWN	NJ		08/14/2015		.0	.0	.0	.0	.0	.0	.0	132,333	132,333	.0	.0	.0
706110359	FAIR LAWN	NJ		08/01/2017		.0	.0	.0	.0	.0	.0	.0	31,424	31,424	.0	.0	.0
706109879	FRANKLIN PARK	NJ		08/27/2015		.0	.0	.0	.0	.0	.0	.0	108,689	108,689	.0	.0	.0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		.0	.0	.0	.0	.0	.0	.0	31,340	31,340	.0	.0	.0
706106946	HILLSBOROUGH	NJ		01/08/2007		.0	.0	.0	.0	.0	.0	.0	44,234	44,234	.0	.0	.0
706109691	LAKEWOOD	NJ		12/09/2014		.0	.0	.0	.0	.0	.0	.0	122,953	122,953	.0	.0	.0
706110510	LYNDHURST	NJ		06/06/2018		.0	.0	.0	.0	.0	.0	.0	98,280	98,280	.0	.0	.0
706110757	MANAHAWK IN	NJ		07/31/2019		.0	.0	.0	.0	.0	.0	.0	69,067	69,067	.0	.0	.0
706110316	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	22,216	22,216	.0	.0	.0
706110317	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	16,157	16,157	.0	.0	.0
706110318	MARLTON	NJ		08/21/2017		.0	.0	.0	.0	.0	.0	.0	40,392	40,392	.0	.0	.0
706110319	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	48,470	48,470	.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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110441	NEWARK	NJ		12/14/2017		.0	.0	.0	.0	.0	.0	.0	56,216	56,216	.0	.0	.0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	426,694	426,694	.0	.0	.0
706108552	OLD BRIDGE	NJ		02/01/2012		.0	.0	.0	.0	.0	.0	.0	137,970	137,970	.0	.0	.0
706109251	PARSIPPANY	NJ		09/27/2013		.0	.0	.0	.0	.0	.0	.0	11,534	11,534	.0	.0	.0
706111115	PARSIPPANY	NJ		10/06/2020		.0	.0	.0	.0	.0	.0	.0	4,427	4,427	.0	.0	.0
706110106	PASSAIC	NJ		10/11/2018		.0	.0	.0	.0	.0	.0	.0	64,908	64,908	.0	.0	.0
706110177	RAHWAY	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	130,446	130,446	.0	.0	.0
706109109	RARITAN	NJ		01/15/2014		.0	.0	.0	.0	.0	.0	.0	246,431	246,431	.0	.0	.0
706110247	SECAUCUS	NJ		12/23/2016		.0	.0	.0	.0	.0	.0	.0	35,783	35,783	.0	.0	.0
706110378	SOMERSET	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	31,046	31,046	.0	.0	.0
706110693	SOMERSET	NJ		03/25/2019		.0	.0	.0	.0	.0	.0	.0	157,910	157,910	.0	.0	.0
706109249	VERONA	NJ		09/27/2013		.0	.0	.0	.0	.0	.0	.0	131,977	131,977	.0	.0	.0
706108941	WOODBRI DGE TOWNSHIP	NJ		11/20/2012		.0	.0	.0	.0	.0	.0	.0	256,911	256,911	.0	.0	.0
706107960	LAS VEGAS	NV		09/05/2008		.0	.0	.0	.0	.0	.0	.0	464,622	464,622	.0	.0	.0
706109336	SPARKS	NV		12/02/2013		.0	.0	.0	.0	.0	.0	.0	77,786	77,786	.0	.0	.0
706110409	SPARKS	NV		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,775	1,775	.0	.0	.0
706109560	BRONX	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	21,928	21,928	.0	.0	.0
706109562	BROOKLYN	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	46,049	46,049	.0	.0	.0
706109881	BROOKLYN	NY		07/30/2015		.0	.0	.0	.0	.0	.0	.0	100,644	100,644	.0	.0	.0
706110569	BROOKLYN	NY		08/01/2018		.0	.0	.0	.0	.0	.0	.0	29,707	29,707	.0	.0	.0
706106997	LONG ISLAND CITY	NY		12/21/2006		.0	.0	.0	.0	.0	.0	.0	229,157	229,157	.0	.0	.0
706107067	LONG ISLAND CITY	NY		12/21/2006		.0	.0	.0	.0	.0	.0	.0	57,211	57,211	.0	.0	.0
706108907	MANHATTAN	NY		10/01/2012		.0	.0	.0	.0	.0	.0	.0	62,357	62,357	.0	.0	.0
706106358	NEW YORK	NY		03/02/2006		.0	.0	.0	.0	.0	.0	.0	355,538	355,538	.0	.0	.0
706106643	NEW YORK	NY		06/23/2006		.0	.0	.0	.0	.0	.0	.0	151,211	151,211	.0	.0	.0
706108555	NEW YORK	NY		08/19/2011		.0	.0	.0	.0	.0	.0	.0	1,016,380	1,016,380	.0	.0	.0
706108731	NEW YORK	NY		05/31/2012		.0	.0	.0	.0	.0	.0	.0	63,534	63,534	.0	.0	.0
706108871	NEW YORK	NY		08/02/2012		.0	.0	.0	.0	.0	.0	.0	50,829	50,829	.0	.0	.0
706108886	NEW YORK	NY		08/16/2012		.0	.0	.0	.0	.0	.0	.0	62,683	62,683	.0	.0	.0
706108897	NEW YORK	NY		10/24/2012		.0	.0	.0	.0	.0	.0	.0	25,120	25,120	.0	.0	.0
706108901	NEW YORK	NY		09/26/2012		.0	.0	.0	.0	.0	.0	.0	129,421	129,421	.0	.0	.0
706108902	NEW YORK	NY		09/26/2012		.0	.0	.0	.0	.0	.0	.0	36,503	36,503	.0	.0	.0
706108906	NEW YORK	NY		10/01/2012		.0	.0	.0	.0	.0	.0	.0	100,250	100,250	.0	.0	.0
706109940	NEW YORK	NY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	81,926	81,926	.0	.0	.0
706109968	NEW YORK	NY		01/15/2016		.0	.0	.0	.0	.0	.0	.0	66,916	66,916	.0	.0	.0
706110002	NEW YORK	NY		01/26/2016		.0	.0	.0	.0	.0	.0	.0	229,444	229,444	.0	.0	.0
706110043	NEW YORK	NY		05/05/2016		.0	.0	.0	.0	.0	.0	.0	48,474	48,474	.0	.0	.0
706110077	NEW YORK	NY		05/24/2016		.0	.0	.0	.0	.0	.0	.0	58,627	58,627	.0	.0	.0
706110078	NEW YORK	NY		05/24/2016		.0	.0	.0	.0	.0	.0	.0	24,532	24,532	.0	.0	.0
706110167	NEW YORK	NY		09/14/2016		.0	.0	.0	.0	.0	.0	.0	167,641	167,641	.0	.0	.0
706110314	NEW YORK	NY		06/07/2017		.0	.0	.0	.0	.0	.0	.0	22,999	22,999	.0	.0	.0
706110337	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	102,553	102,553	.0	.0	.0
706110338	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	315,985	315,985	.0	.0	.0
706110339	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	63,548	63,548	.0	.0	.0
706110713	NEW YORK	NY		04/23/2019		.0	.0	.0	.0	.0	.0	.0	113,747	113,747	.0	.0	.0
706111051	NEW YORK	NY		03/20/2020		.0	.0	.0	.0	.0	.0	.0	296,450	296,450	.0	.0	.0
706110020	PLAINVIEW	NY		06/13/2016		.0	.0	.0	.0	.0	.0	.0	108,706	108,706	.0	.0	.0
706109384	QUEENS	NY		03/10/2014		.0	.0	.0	.0	.0	.0	.0	264,716	264,716	.0	.0	.0
706108674	ROCHESTER	NY		04/06/2012		.0	.0	.0	.0	.0	.0	.0	66,752	66,752	.0	.0	.0
706110689	SHIRLEY	NY		02/15/2019		.0	.0	.0	.0	.0	.0	.0	166,849	166,849	.0	.0	.0
706108561	STATEN ISLAND	NY		10/03/2011		.0	.0	.0	.0	.0	.0	.0	114,048	114,048	.0	.0	.0
706109561	STATEN ISLAND	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	21,197	21,197	.0	.0	.0
706110172	STATEN ISLAND	NY		09/20/2016		.0	.0	.0	.0	.0	.0	.0	16,132	16,132	.0	.0	.0
706110901	STATEN ISLAND	NY		01/29/2020		.0	.0	.0	.0	.0	.0	.0	29,749	29,749	.0	.0	.0
706109381	YONKERS	NY		07/10/2014		.0	.0	.0	.0	.0	.0	.0	116,680	116,680	.0	.0	.0
706108671	AVON	OH		01/23/2012		.0	.0	.0	.0	.0	.0	.0	112,258	112,258	.0	.0	.0
706109217	BATAVIA	OH		05/01/2019		.0	.0	.0	.0	.0	.0	.0	12,530	12,530	.0	.0	.0
706107147	CINCINNATI	OH		04/26/2007		.0	.0	.0	.0	.0	.0	.0	258,902	258,902	.0	.0	.0
706109028	CINCINNATI	OH		08/15/2014		.0	.0	.0	.0	.0	.0	.0	59,131	59,131	.0	.0	.0
717610429	CLYDE	OH		12/05/2011		.0	.0	.0	.0	.0	.0	.0	16,193	16,193	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611245	COLUMBUS	OH		08/12/2016		.0	.0	.0	.0	.0	.0	.0	47,706	47,706	.0	.0	.0
706109351	DUBLIN	OH		12/17/2013		.0	.0	.0	.0	.0	.0	.0	69,938	69,938	.0	.0	.0
706111008	DUBLIN	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	30,236	30,236	.0	.0	.0
706109596	FAIRFIELD	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	3,813	3,813	.0	.0	.0
706109600	HAMILTON	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	5,606	5,606	.0	.0	.0
706110981	MEDINA	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	11,298	11,298	.0	.0	.0
706111001	MEDINA	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	26,486	26,486	.0	.0	.0
706110989	SOLON	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	13,692	13,692	.0	.0	.0
717610556	WEST MANSFIELD	OH		11/01/2012		.0	.0	.0	.0	.0	.0	.0	34,221	34,221	.0	.0	.0
706109324	BEAVERTON	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	30,168	30,168	.0	.0	.0
706109495	BEAVERTON	OR		06/18/2014		.0	.0	.0	.0	.0	.0	.0	29,570	29,570	.0	.0	.0
706109835	BEAVERTON	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	10,695	10,695	.0	.0	.0
706110396	BEAVERTON	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	531	531	.0	.0	.0
706109328	BEND	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	26,097	26,097	.0	.0	.0
706110400	BEND	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	645	645	.0	.0	.0
717611053	CARLTON	OR		11/18/2015		.0	.0	.0	.0	.0	.0	.0	35,079	35,079	.0	.0	.0
717611242	CARLTON	OR		05/31/2016		.0	.0	.0	.0	.0	.0	.0	2,105	2,105	.0	.0	.0
717611412	CARLTON	OR		06/09/2017		.0	.0	.0	.0	.0	.0	.0	3,400	3,400	.0	.0	.0
717611754	CARLTON	OR		07/25/2019		.0	.0	.0	.0	.0	.0	.0	5,397	5,397	.0	.0	.0
717611981	CARLTON	OR		03/11/2021		.0	.0	.0	.0	.0	.0	.0	16,190	16,190	.0	.0	.0
706109535	CLACKAMAS	OR		09/03/2014		.0	.0	.0	.0	.0	.0	.0	35,091	35,091	.0	.0	.0
706109394	CORVALLIS	OR		03/03/2014		.0	.0	.0	.0	.0	.0	.0	25,084	25,084	.0	.0	.0
706110405	CORVALLIS	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	907	907	.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	137,106	137,106	.0	.0	.0
706109322	GRESHAM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	33,416	33,416	.0	.0	.0
706110394	GRESHAM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	842	842	.0	.0	.0
706110864	HAPPY VALLEY	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	96,009	96,009	.0	.0	.0
706110866	HILLSBORO	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	45,479	45,479	.0	.0	.0
706109327	MEDFORD	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	26,865	26,865	.0	.0	.0
706110399	MEDFORD	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,035	1,035	.0	.0	.0
706107241	PORTLAND	OR		04/30/2008		.0	.0	.0	.0	.0	.0	.0	26,698	26,698	.0	.0	.0
706109106	PORTLAND	OR		07/03/2013		.0	.0	.0	.0	.0	.0	.0	101,242	101,242	.0	.0	.0
706109212	PORTLAND	OR		12/18/2013		.0	.0	.0	.0	.0	.0	.0	151,982	151,982	.0	.0	.0
706109266	PORTLAND	OR		12/17/2013		.0	.0	.0	.0	.0	.0	.0	30,500	30,500	.0	.0	.0
706109341	PORTLAND	OR		12/05/2013		.0	.0	.0	.0	.0	.0	.0	8,971	8,971	.0	.0	.0
706109836	PORTLAND	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	44,564	44,564	.0	.0	.0
706109325	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	40,349	40,349	.0	.0	.0
706109326	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	24,522	24,522	.0	.0	.0
706110397	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	852	852	.0	.0	.0
706110398	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	901	901	.0	.0	.0
706109329	TILLAMOOK	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	25,278	25,278	.0	.0	.0
706110401	TILLAMOOK	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	848	848	.0	.0	.0
706109323	TUALATIN	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	14,663	14,663	.0	.0	.0
706110395	TUALATIN	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	649	649	.0	.0	.0
706110531	WILSONVILLE	OR		06/06/2018		.0	.0	.0	.0	.0	.0	.0	52,622	52,622	.0	.0	.0
717610504	BENEZETT	PA		08/31/2012		.0	.0	.0	.0	.0	.0	.0	240,000	240,000	.0	.0	.0
717610505	BENEZETT	PA		08/31/2012		.0	.0	.0	.0	.0	.0	.0	309,600	309,600	.0	.0	.0
717611129	BENEZETT	PA		11/24/2015		.0	.0	.0	.0	.0	.0	.0	513,682	513,682	.0	.0	.0
706108826	BETHLEHEM	PA		12/07/2012		.0	.0	.0	.0	.0	.0	.0	278,436	278,436	.0	.0	.0
706109775	CARLISLE	PA		05/11/2015		.0	.0	.0	.0	.0	.0	.0	29,049	29,049	.0	.0	.0
706110418	KUTZTOWN	PA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	360,724	360,724	.0	.0	.0
706109395	PHILADELPHIA	PA		01/31/2014		.0	.0	.0	.0	.0	.0	.0	34,849	34,849	.0	.0	.0
706108734	WAYNE	PA		07/13/2012		.0	.0	.0	.0	.0	.0	.0	93,479	93,479	.0	.0	.0
706109922	WILLOW GROVE	PA		09/21/2015		.0	.0	.0	.0	.0	.0	.0	70,399	70,399	.0	.0	.0
706105390	WYNEWOOD	PA		08/02/2004		.0	.0	.0	.0	.0	.0	.0	87,725	87,725	.0	.0	.0
717610963	AMHERST	SD		03/25/2015		.0	.0	.0	.0	.0	.0	.0	29,401	29,401	.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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611004	FAITH	SD		05/19/2015		.0	.0	.0	.0	.0	.0	.0	.112,766	.112,766	.0	.0	.0
717610689	HAYES	SD		06/20/2013		.0	.0	.0	.0	.0	.0	.0	.39,504	.39,504	.0	.0	.0
717611684	HIGHMORE	SD		03/11/2019		.0	.0	.0	.0	.0	.0	.0	.9,133	.9,133	.0	.0	.0
717611097	MILESVILLE	SD		11/24/2015		.0	.0	.0	.0	.0	.0	.0	.14,773	.14,773	.0	.0	.0
717610581	PLANKINTON	SD		08/27/2012		.0	.0	.0	.0	.0	.0	.0	.16,037	.16,037	.0	.0	.0
706111159	COLLIERVILLE	TN		03/10/2021		.0	.0	.0	.0	.0	.0	.0	.131,141	.131,141	.0	.0	.0
706110313	MURFREESBORO	TN		06/01/2017		.0	.0	.0	.0	.0	.0	.0	.108,856	.108,856	.0	.0	.0
706109612	NASHVILLE	TN		03/27/2015		.0	.0	.0	.0	.0	.0	.0	.646,862	.646,862	.0	.0	.0
706109848	ADDISON	TX		07/01/2015		.0	.0	.0	.0	.0	.0	.0	.138,019	.138,019	.0	.0	.0
706109932	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.25,681	.25,681	.0	.0	.0
706109933	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.19,060	.19,060	.0	.0	.0
706108815	AUSTIN	TX		05/09/2012		.0	.0	.0	.0	.0	.0	.0	.88,815	.88,815	.0	.0	.0
706109015	AUSTIN	TX		12/14/2012		.0	.0	.0	.0	.0	.0	.0	.82,350	.82,350	.0	.0	.0
706109029	AUSTIN	TX		12/28/2012		.0	.0	.0	.0	.0	.0	.0	.192,471	.192,471	.0	.0	.0
706109707	AUSTIN	TX		10/30/2014		.0	.0	.0	.0	.0	.0	.0	.282,223	.282,223	.0	.0	.0
706110306	AUSTIN	TX		06/06/2017		.0	.0	.0	.0	.0	.0	.0	.145,426	.145,426	.0	.0	.0
706110688	AUSTIN	TX		02/27/2019		.0	.0	.0	.0	.0	.0	.0	.24,191	.24,191	.0	.0	.0
706111002	AUSTIN	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.39,542	.39,542	.0	.0	.0
706111003	AUSTIN	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.20,397	.20,397	.0	.0	.0
706109184	CARROLLTON	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.14,231	.14,231	.0	.0	.0
706110065	CARROLLTON	TX		03/15/2016		.0	.0	.0	.0	.0	.0	.0	.60,031	.60,031	.0	.0	.0
706110264	CARROLLTON	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	.23,311	.23,311	.0	.0	.0
706111005	CEDAR PARK	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.55,732	.55,732	.0	.0	.0
717611057	CLARKSVILLE	TX		08/14/2015		.0	.0	.0	.0	.0	.0	.0	.28,062	.28,062	.0	.0	.0
706109305	CONROE	TX		10/01/2013		.0	.0	.0	.0	.0	.0	.0	.12,420	.12,420	.0	.0	.0
706109829	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.22,954	.22,954	.0	.0	.0
706109930	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.24,318	.24,318	.0	.0	.0
706109931	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.29,904	.29,904	.0	.0	.0
706108488	DALLAS	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	.17,012	.17,012	.0	.0	.0
706108938	DALLAS	TX		11/19/2012		.0	.0	.0	.0	.0	.0	.0	.182,631	.182,631	.0	.0	.0
706109179	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.3,582	.3,582	.0	.0	.0
706109185	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.21,622	.21,622	.0	.0	.0
706109823	DALLAS	TX		06/20/2016		.0	.0	.0	.0	.0	.0	.0	.343,035	.343,035	.0	.0	.0
706110066	DALLAS	TX		06/01/2016		.0	.0	.0	.0	.0	.0	.0	.12,456	.12,456	.0	.0	.0
706110067	DALLAS	TX		06/01/2016		.0	.0	.0	.0	.0	.0	.0	.7,918	.7,918	.0	.0	.0
706110068	DALLAS	TX		06/01/2016		.0	.0	.0	.0	.0	.0	.0	.7,581	.7,581	.0	.0	.0
706110122	DALLAS	TX		12/28/2016		.0	.0	.0	.0	.0	.0	.0	.670,170	.670,170	.0	.0	.0
706110640	DALLAS	TX		12/07/2018		.0	.0	.0	.0	.0	.0	.0	.32,671	.32,671	.0	.0	.0
706110974	DALLAS	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.26,851	.26,851	.0	.0	.0
706110704	DFW AIRPORT	TX		04/08/2019		.0	.0	.0	.0	.0	.0	.0	.5,736	.5,736	.0	.0	.0
706108999	FORT WORTH	TX		02/22/2013		.0	.0	.0	.0	.0	.0	.0	.207,147	.207,147	.0	.0	.0
706109180	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.9,888	.9,888	.0	.0	.0
706109181	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.8,210	.8,210	.0	.0	.0
706109182	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.3,068	.3,068	.0	.0	.0
706109186	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.30,804	.30,804	.0	.0	.0
706109187	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.13,714	.13,714	.0	.0	.0
706110995	FORT WORTH	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.30,563	.30,563	.0	.0	.0
706110986	FRISCO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.15,413	.15,413	.0	.0	.0
706110716	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	.8,720	.8,720	.0	.0	.0
706110717	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	.13,075	.13,075	.0	.0	.0
706110718	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	.7,368	.7,368	.0	.0	.0
706109183	GRAND PRAIRIE	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	.2,808	.2,808	.0	.0	.0
706110715	GRAND PRAIRIE	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	.12,129	.12,129	.0	.0	.0
706110979	GRAPEVINE	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.77,321	.77,321	.0	.0	.0
706107117	HOUSTON	TX		05/17/2007		.0	.0	.0	.0	.0	.0	.0	.545,721	.545,721	.0	.0	.0
706107180	HOUSTON	TX		12/17/2009		.0	.0	.0	.0	.0	.0	.0	.321,247	.321,247	.0	.0	.0
706108487	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	.21,063	.21,063	.0	.0	.0
706108489	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	.26,464	.26,464	.0	.0	.0
706108753	HOUSTON	TX		06/07/2012		.0	.0	.0	.0	.0	.0	.0	.34,077	.34,077	.0	.0	.0
706109209	HOUSTON	TX		10/15/2013		.0	.0	.0	.0	.0	.0	.0	.132,412	.132,412	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706109538	HOUSTON	TX		07/31/2014		.0	.0	.0	.0	.0	.0	.0	.415,320	.415,320	.0	.0	.0
706110527	HOUSTON	TX		05/30/2018		.0	.0	.0	.0	.0	.0	.0	.250,911	.250,911	.0	.0	.0
706110609	HOUSTON	TX		11/02/2018		.0	.0	.0	.0	.0	.0	.0	.11,686	.11,686	.0	.0	.0
706110977	HOUSTON	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.11,020	.11,020	.0	.0	.0
706110994	KATY	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.33,773	.33,773	.0	.0	.0
706111006	LANTANA	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.42,225	.42,225	.0	.0	.0
706108935	LAREDO	TX		10/10/2012		.0	.0	.0	.0	.0	.0	.0	.187,492	.187,492	.0	.0	.0
706109753	LAREDO	TX		03/23/2015		.0	.0	.0	.0	.0	.0	.0	.110,001	.110,001	.0	.0	.0
706110983	LUBBOCK	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.23,825	.23,825	.0	.0	.0
706110985	MANSFIELD	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.4,931	.4,931	.0	.0	.0
706109810	NORTHLAKE	TX		04/30/2015		.0	.0	.0	.0	.0	.0	.0	.72,993	.72,993	.0	.0	.0
706108878	RICHARDSON	TX		06/29/2012		.0	.0	.0	.0	.0	.0	.0	.127,460	.127,460	.0	.0	.0
706109133	RICHARDSON	TX		06/28/2013		.0	.0	.0	.0	.0	.0	.0	.6,303	.6,303	.0	.0	.0
706110610	ROSENBERG	TX		11/02/2018		.0	.0	.0	.0	.0	.0	.0	.49,039	.49,039	.0	.0	.0
706110611	ROSENBERG	TX		11/02/2018		.0	.0	.0	.0	.0	.0	.0	.108,511	.108,511	.0	.0	.0
706109570	SAN ANTONIO	TX		09/04/2014		.0	.0	.0	.0	.0	.0	.0	.56,060	.56,060	.0	.0	.0
706110261	SAN ANTONIO	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	.27,319	.27,319	.0	.0	.0
706110976	SAN ANTONIO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.22,242	.22,242	.0	.0	.0
706111004	SAN ANTONIO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.72,499	.72,499	.0	.0	.0
706105948	SOUTHLAKE	TX		12/07/2005		.0	.0	.0	.0	.0	.0	.0	.351,062	.351,062	.0	.0	.0
706108648	SPRING	TX		12/05/2011		.0	.0	.0	.0	.0	.0	.0	.255,508	.255,508	.0	.0	.0
706109110	SPRING	TX		08/02/2013		.0	.0	.0	.0	.0	.0	.0	.186,757	.186,757	.0	.0	.0
706110608	SPRING	TX		11/02/2018		.0	.0	.0	.0	.0	.0	.0	.11,268	.11,268	.0	.0	.0
706108927	STAFFORD	TX		12/03/2012		.0	.0	.0	.0	.0	.0	.0	.25,283	.25,283	.0	.0	.0
717610524	TULIA	TX		05/31/2012		.0	.0	.0	.0	.0	.0	.0	.18,234	.18,234	.0	.0	.0
706109207	SALT LAKE CITY	UT		09/11/2013		.0	.0	.0	.0	.0	.0	.0	.41,953	.41,953	.0	.0	.0
706109713	SALT LAKE CITY	UT		12/12/2014		.0	.0	.0	.0	.0	.0	.0	.153,527	.153,527	.0	.0	.0
706110591	SALT LAKE CITY	UT		09/05/2018		.0	.0	.0	.0	.0	.0	.0	.44,348	.44,348	.0	.0	.0
706109102	ALEXANDRIA	VA		05/28/2013		.0	.0	.0	.0	.0	.0	.0	.201,104	.201,104	.0	.0	.0
706110236	ALEXANDRIA	VA		11/17/2016		.0	.0	.0	.0	.0	.0	.0	.57,166	.57,166	.0	.0	.0
706108410	ARLINGTON	VA		02/13/2012		.0	.0	.0	.0	.0	.0	.0	.193,015	.193,015	.0	.0	.0
706108428	ARLINGTON	VA		12/16/2010		.0	.0	.0	.0	.0	.0	.0	.353,017	.353,017	.0	.0	.0
706108495	ARLINGTON	VA		03/23/2011		.0	.0	.0	.0	.0	.0	.0	.389,918	.389,918	.0	.0	.0
706108672	ARLINGTON	VA		12/29/2011		.0	.0	.0	.0	.0	.0	.0	.205,633	.205,633	.0	.0	.0
706108833	ARLINGTON	VA		08/08/2012		.0	.0	.0	.0	.0	.0	.0	.187,097	.187,097	.0	.0	.0
706109131	ARLINGTON	VA		06/18/2013		.0	.0	.0	.0	.0	.0	.0	.55,483	.55,483	.0	.0	.0
706109470	ARLINGTON	VA		05/21/2014		.0	.0	.0	.0	.0	.0	.0	.6,475	.6,475	.0	.0	.0
706110092	ARLINGTON	VA		07/05/2016		.0	.0	.0	.0	.0	.0	.0	.120,847	.120,847	.0	.0	.0
706110530	ARLINGTON	VA		03/06/2019		.0	.0	.0	.0	.0	.0	.0	.99,410	.99,410	.0	.0	.0
706108550	FALLS CHURCH	VA		04/11/2012		.0	.0	.0	.0	.0	.0	.0	.222,217	.222,217	.0	.0	.0
706110325	FALLS CHURCH	VA		08/10/2017		.0	.0	.0	.0	.0	.0	.0	.24,387	.24,387	.0	.0	.0
706110370	FALLS CHURCH	VA		08/17/2017		.0	.0	.0	.0	.0	.0	.0	.18,087	.18,087	.0	.0	.0
706111061	FALLS CHURCH	VA		04/08/2020		.0	.0	.0	.0	.0	.0	.0	.4,982	.4,982	.0	.0	.0
706109235	MCLEAN	VA		08/30/2013		.0	.0	.0	.0	.0	.0	.0	.298,511	.298,511	.0	.0	.0
717610724	PHENIX	VA		08/22/2013		.0	.0	.0	.0	.0	.0	.0	.460,000	.460,000	.0	.0	.0
706109616	RESTON	VA		03/10/2015		.0	.0	.0	.0	.0	.0	.0	.58,235	.58,235	.0	.0	.0
706110184	RESTON	VA		02/01/2019		.0	.0	.0	.0	.0	.0	.0	.19,759	.19,759	.0	.0	.0
706109398	VIRGINIA BEACH	VA		03/17/2014		.0	.0	.0	.0	.0	.0	.0	.108,739	.108,739	.0	.0	.0
706110975	VIRGINIA BEACH	VA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	.20,353	.20,353	.0	.0	.0
706109330	AUBURN	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	.34,073	.34,073	.0	.0	.0
706109743	AUBURN	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	.11,068	.11,068	.0	.0	.0
706110402	AUBURN	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	.1,126	.1,126	.0	.0	.0
706109450	BELLEVUE	WA		06/11/2014		.0	.0	.0	.0	.0	.0	.0	.209,298	.209,298	.0	.0	.0
706110036	BELLEVUE	WA		05/06/2016		.0	.0	.0	.0	.0	.0	.0	.108,157	.108,157	.0	.0	.0
706109504	BOTHELL	WA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	.21,915	.21,915	.0	.0	.0
706109719	BOTHELL	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	.90,545	.90,545	.0	.0	.0
706109947	BOTHELL	WA		10/15/2015		.0	.0	.0	.0	.0	.0	.0	.86,125	.86,125	.0	.0	.0
706110788	BOTHELL	WA		07/22/2019		.0	.0	.0	.0	.0	.0	.0	.4,924	.4,924	.0	.0	.0
717611825	BREWSTER	WA		06/04/2020		.0	.0	.0	.0	.0	.0	.0	.1,180,350	.1,180,350	.0	.0	.0
706110024	GIG HARBOR	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	.66,692	.66,692	.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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611839	KENNEWICK	WA		02/18/2020		.0	.0	.0	.0	.0	.0	.0	9,711,547	9,711,547	.0	.0	.0
717611840	KENNEWICK	WA		02/18/2020		.0	.0	.0	.0	.0	.0	.0	14,426,712	14,426,712	.0	.0	.0
706110079	KENT	WA		08/23/2016		.0	.0	.0	.0	.0	.0	.0	63,191	63,191	.0	.0	.0
717611966	KING COUNTRY	WA		11/12/2020		.0	.0	.0	.0	.0	.0	.0	85,247	85,247	.0	.0	.0
706109391	KIRKLAND	WA		03/20/2014		.0	.0	.0	.0	.0	.0	.0	81,564	81,564	.0	.0	.0
706109688	KIRKLAND	WA		03/06/2015		.0	.0	.0	.0	.0	.0	.0	122,611	122,611	.0	.0	.0
706110820	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	136,178	136,178	.0	.0	.0
706110821	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	222,332	222,332	.0	.0	.0
706109332	LONGVIEW	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	59,433	59,433	.0	.0	.0
706110404	LONGVIEW	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	635	635	.0	.0	.0
706110379	MERCER ISLAND	WA		07/07/2017		.0	.0	.0	.0	.0	.0	.0	65,733	65,733	.0	.0	.0
706108817	REDMOND	WA		02/15/2013		.0	.0	.0	.0	.0	.0	.0	58,467	58,467	.0	.0	.0
706109772	REDMOND	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	141,765	141,765	.0	.0	.0
706109319	SEATTLE	WA		07/09/2014		.0	.0	.0	.0	.0	.0	.0	125,126	125,126	.0	.0	.0
706109454	SEATTLE	WA		04/01/2014		.0	.0	.0	.0	.0	.0	.0	35,724	35,724	.0	.0	.0
706110033	SEATTLE	WA		06/01/2020		.0	.0	.0	.0	.0	.0	.0	17,354	17,354	.0	.0	.0
706110540	SEATTLE	WA		08/21/2018		.0	.0	.0	.0	.0	.0	.0	45,425	45,425	.0	.0	.0
706110564	SEATTLE	WA		06/19/2018		.0	.0	.0	.0	.0	.0	.0	59,120	59,120	.0	.0	.0
706110865	SEATTLE	WA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	46,834	46,834	.0	.0	.0
706110970	SEATTLE	WA		03/27/2020		.0	.0	.0	.0	.0	.0	.0	9,740	9,740	.0	.0	.0
706111082	SEATTLE	WA		07/15/2020		.0	.0	.0	.0	.0	.0	.0	411,192	411,192	.0	.0	.0
706111011	SNOQUALMIE	WA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	33,977	33,977	.0	.0	.0
706108715	SPOKANE	WA		05/07/2012		.0	.0	.0	.0	.0	.0	.0	884,200	884,200	.0	.0	.0
706109742	TACOMA	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	4,282	4,282	.0	.0	.0
706109321	VANCOUVER	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	42,596	42,596	.0	.0	.0
706110393	VANCOUVER	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,588	1,588	.0	.0	.0
706109331	YELM	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	30,692	30,692	.0	.0	.0
706110403	YELM	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	653	653	.0	.0	.0
706109219	GRAND CHUTE	WI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	9,297	9,297	.0	.0	.0
717611246	LACONA	WI		08/04/2016		.0	.0	.0	.0	.0	.0	.0	41,541	41,541	.0	.0	.0
706109735	MILWAUKEE	WI		11/01/2018		.0	.0	.0	.0	.0	.0	.0	311,841	311,841	.0	.0	.0
0299999. Mortgages with partial repayments							0	0	0	0	0	0	128,587,078	129,188,467	601,389	0	601,389
717611468	WALNUT RIDGE	AR		09/19/2018		4,376,780	.0	.0	.0	.0	.0	.0	3,827,604	4,212,944	.0	385,341	385,341
717611612	WALNUT RIDGE	AR		09/19/2018		1,450,866	.0	.0	.0	.0	.0	.0	1,268,819	1,396,556	.0	127,737	127,737
706110294	CHANDLER	AZ		04/06/2017		8,851,638	.0	.0	.0	.0	.0	.0	1,879,193	1,978,410	.0	99,217	99,217
706109768	PEORIA	AZ		03/13/2015		4,477,778	.0	.0	.0	.0	.0	.0	4,398,445	4,239,620	.0	(158,825)	(158,825)
706110410	SCOTTSDALE	AZ		06/23/2017		57,856,900	.0	.0	.0	.0	.0	.0	16,600,000	18,091,901	.0	1,491,901	1,491,901
706110154	BUENA PARK	CA		07/28/2016		31,883,000	.0	.0	.0	.0	.0	.0	8,539,000	9,088,258	.0	549,258	549,258
706111129	CARMEL VALLEY	CA		11/12/2020		1,675,000	.0	.0	.0	.0	.0	.0	1,675,000	1,675,000	.0	.0	.0
717611454	CHICO	CA		07/06/2017		2,350,000	.0	.0	.0	.0	.0	.0	321,480	346,419	.0	24,939	24,939
706110006	CHINO	CA		04/01/2016		8,803,105	.0	.0	.0	.0	.0	.0	4,685,642	4,685,642	.0	.0	.0
706110007	CHINO	CA		04/01/2016		5,734,132	.0	.0	.0	.0	.0	.0	3,052,115	3,052,115	.0	.0	.0
706110422	CHINO	CA		10/31/2017		11,706,363	.0	.0	.0	.0	.0	.0	5,642,798	6,088,157	.0	445,359	445,359
706110427	CHINO	CA		10/31/2017		11,428,506	.0	.0	.0	.0	.0	.0	5,508,863	5,943,651	.0	434,788	434,788
706110116	CITY OF INDUSTRY	CA		09/15/2016		6,393,802	.0	.0	.0	.0	.0	.0	6,237,921	6,237,921	.0	.0	.0
706110238	COSTA MESA	CA		12/28/2016		44,095,437	.0	.0	.0	.0	.0	.0	23,384,407	24,802,947	.0	1,418,540	1,418,540
706110037	DANVILLE	CA		03/31/2016		58,647,735	.0	.0	.0	.0	.0	.0	3,753,193	3,928,323	.0	175,130	175,130
706110898	DANVILLE	CA		11/05/2019		10,550,000	.0	.0	.0	.0	.0	.0	250,000	270,158	.0	20,158	20,158
706110293	EL SEGUNDO	CA		06/05/2017		36,613,000	.0	.0	.0	.0	.0	.0	7,704,000	8,299,976	.0	595,976	595,976
706110425	FREMONT	CA		09/29/2017		23,387,105	.0	.0	.0	.0	.0	.0	9,980,465	10,737,615	.0	757,150	757,150
706110376	IRVINE	CA		08/15/2017		21,431,536	.0	.0	.0	.0	.0	.0	6,059,507	6,059,507	.0	.0	.0
706111128	MONTEREY	CA		11/12/2020		3,350,000	.0	.0	.0	.0	.0	.0	3,350,000	3,350,000	.0	.0	.0
706110081	PLEASANTON	CA		04/29/2016		25,400,486	.0	.0	.0	.0	.0	.0	21,190,718	22,601,820	.0	1,411,102	1,411,102
706110742	RANCHO CORDOVA	CA		12/13/2019		3,493,669	.0	.0	.0	.0	.0	.0	3,493,669	3,557,442	.0	63,773	63,773
706110746	RANCHO CORDOVA	CA		12/13/2019		4,226,842	.0	.0	.0	.0	.0	.0	4,226,842	4,303,998	.0	77,156	77,156
706110670	SAN DIEGO	CA		01/22/2019		49,455,311	.0	.0	.0	.0	.0	.0	11,992,369	11,931,946	.0	(60,422)	(60,422)
706110826	SANTA MONICA	CA		08/15/2019		86,074,070	.0	.0	.0	.0	.0	.0	47,340,739	46,190,785	.0	(1,149,954)	(1,149,954)
751000117	MISSISSAUGA	CAN		11/30/2015		87,329,467	.0	.0	.0	.0	.0	(3,651,932)	31,132,026	34,304,269	1,246,058	1,926,185	3,172,244
751000260	VANCOUVER	CAN		11/15/2018		23,865,224	.0	.0	.0	.0	.0	(1,261,596)	15,543,821	17,660,085	520,270	1,595,994	2,116,264
706110297	AURORA	CO		04/06/2017		7,126,320	.0	.0	.0	.0	.0	.0	1,512,910	1,592,788	.0	79,878	79,878

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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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110526	DENVER	CO		05/18/2018		61,640,000	0	0	0	0	0	0	26,290,700	27,352,742	0	1,062,042	1,062,042
706110085	HIGHLANDS RANCH	CO		06/09/2016		14,850,585	0	0	0	0	0	0	8,821,516	9,376,111	0	554,595	554,595
706108384	DANBURY	CT		05/01/2019		4,599,647	0	0	0	0	0	0	4,442,663	4,447,907	0	5,244	5,244
706108396	DANBURY	CT		05/01/2019		421,465	0	0	0	0	0	0	407,081	407,561	0	481	481
706108397	DANBURY	CT		05/01/2019		213,881	0	0	0	0	0	0	206,581	206,825	0	244	244
706110240	WASHINGTON	DC		12/21/2016		45,620,383	0	0	0	0	0	0	17,174,375	18,116,763	0	942,388	942,388
706110421	WASHINGTON	DC		08/04/2017		87,485,650	0	0	0	0	0	0	60,710,850	63,876,619	0	3,165,769	3,165,769
706110671	WASHINGTON	DC		01/22/2019		60,133,163	0	0	0	0	0	0	14,623,300	14,549,818	0	(73,481)	(73,481)
706110744	CLAYMONT	DE		12/13/2019		4,471,825	0	0	0	0	0	0	4,471,825	4,553,453	0	81,628	81,628
706110004	FORT LAUDERDALE	FL		01/05/2016		19,920,000	0	0	0	0	0	0	9,882,971	10,754,415	0	871,444	871,444
706111158	JACKSONVILLE	FL		12/22/2020		10,162,500	0	0	0	0	0	0	3,387,500	3,511,418	0	123,918	123,918
706109918	MIAMI	FL		09/28/2015		23,145,620	0	0	0	0	0	0	19,623,240	21,539,934	0	1,916,694	1,916,694
706110747	MIAMI	FL		12/13/2019		1,829,383	0	0	0	0	0	0	1,829,383	1,862,777	0	33,394	33,394
706110266	TAMPA	FL		02/28/2017		7,187,616	0	0	0	0	0	0	4,895,176	4,895,176	0	0	0
706110357	AUSTELL	GA		06/14/2017		13,706,000	0	0	0	0	0	0	5,515,000	5,884,887	0	369,887	369,887
706110125	FAIRBURN	GA		07/18/2016		8,895,617	0	0	0	0	0	0	8,761,843	9,391,881	0	630,038	630,038
706110164	KENNESAW	GA		09/01/2016		6,184,575	0	0	0	0	0	0	6,091,570	6,529,597	0	438,027	438,027
706110165	KENNESAW	GA		07/18/2016		1,322,595	0	0	0	0	0	0	1,302,706	1,396,379	0	93,674	93,674
706109694	MARIETTA	GA		11/21/2014		4,548,961	0	0	0	0	0	0	2,504,882	2,504,882	0	0	0
749000232	LONDON	GBR		03/28/2018		108,672,525	0	0	0	0	0	(524,670)	41,478,600	42,358,609	(1,562,200)	2,442,209	880,009
749000346	LONDON	GBR		03/05/2020		16,300,879	0	0	0	0	0	(689,273)	5,611,218	6,305,607	376,242	318,147	694,389
749000348	LONDON	GBR		03/06/2020		18,503,377	0	0	0	0	0	(643,881)	3,696,834	3,945,329	248,495	0	248,495
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017		64,219,311	0	0	0	0	0	(4,456,762)	34,413,863	39,241,295	3,417,863	1,409,570	4,827,433
706109770	CARY	IL		03/13/2015		3,804,111	0	0	0	0	0	0	3,736,714	3,601,783	0	(134,930)	(134,930)
706110111	CHICAGO	IL		08/24/2016		38,270,940	0	0	0	0	0	0	1,389,819	1,389,819	0	0	0
706110296	LOMBARD	IL		04/06/2017		8,626,595	0	0	0	0	0	0	1,831,418	1,928,112	0	96,695	96,695
706109218	PEORIA	IL		05/01/2019		661,082	0	0	0	0	0	0	605,282	639,077	0	33,795	33,795
706109221	ELKHART	IN		05/01/2019		159,184	0	0	0	0	0	0	145,748	153,885	0	8,138	8,138
706109765	OVERLAND PARK	KS		03/13/2015		9,187,440	0	0	0	0	0	0	9,024,665	8,698,791	0	(325,875)	(325,875)
706109766	OVERLAND PARK	KS		03/13/2015		1,621,195	0	0	0	0	0	0	1,592,472	1,534,969	0	(57,503)	(57,503)
706109767	SHAWNEE	KS		03/13/2015		3,168,427	0	0	0	0	0	0	3,112,292	2,999,909	0	(112,383)	(112,383)
717610862	TRIBUNE	KS		08/20/2014		3,885,991	0	0	0	0	0	0	3,747,257	3,747,257	0	0	0
717610960	TRIBUNE	KS		03/25/2015		873,494	0	0	0	0	0	0	837,554	837,554	0	0	0
706109608	BOSTON	MA		09/25/2014		172,044,000	0	0	0	0	0	0	34,000,000	35,259,877	0	1,259,877	1,259,877
706111045	HINGHAM	MA		04/03/2020		4,961,093	0	0	0	0	0	0	4,373,775	4,525,414	0	151,639	151,639
706111044	MARSHFIELD	MA		04/03/2020		10,486,448	0	0	0	0	0	0	9,245,013	9,565,539	0	320,526	320,526
706111046	WEYMOUTH	MA		04/03/2020		5,810,807	0	0	0	0	0	0	5,122,896	5,300,507	0	177,611	177,611
706108320	BETHESDA	MD		09/02/2010		3,753,858	0	0	0	0	0	0	3,630,326	3,630,326	0	0	0
706110133	GUADALAJARA	MEX		11/17/2016		148,378,380	0	0	0	0	0	0	39,735,380	43,986,033	0	4,250,653	4,250,653
706111023	GUADALAJARA	MEX		03/12/2020		49,510,000	0	0	0	0	0	0	17,354,000	18,842,116	0	1,488,116	1,488,116
706110600	AUBURN HILLS	MI		09/06/2018		83,500,000	0	0	0	0	0	0	73,909,500	73,909,500	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		182,594	0	0	0	0	0	0	167,182	176,516	0	9,334	9,334
706109223	GRAND RAPIDS	MI		05/01/2019		112,365	0	0	0	0	0	0	102,881	108,625	0	5,744	5,744
706109222	KALAMAZOO	MI		05/01/2019		114,612	0	0	0	0	0	0	104,938	110,797	0	5,859	5,859
706111167	EAGAN	MN		12/22/2020		5,765,625	0	0	0	0	0	0	1,921,875	1,992,179	0	70,304	70,304
706109769	ST LOUIS	MO		03/13/2015		4,727,653	0	0	0	0	0	0	4,643,893	4,476,205	0	(167,688)	(167,688)
706110295	ST LOUIS	MO		04/06/2017		6,751,250	0	0	0	0	0	0	1,433,284	1,508,958	0	75,674	75,674
706111247	CHARLOTTE	NC		06/29/2021		0	0	0	0	0	0	0	11,182,500	11,190,162	0	7,662	7,662
706110265	DURHAM	NC		02/28/2017		5,687,448	0	0	0	0	0	0	3,873,476	3,873,476	0	0	0
706110583	AVENEL	NJ		07/31/2018		3,759,009	0	0	0	0	0	0	3,649,067	3,649,067	0	0	0
706110741	BRIDGEWATER	NJ		12/13/2019		3,243,360	0	0	0	0	0	0	3,243,360	3,302,564	0	59,204	59,204
750000274	AMSTERDAM	NLD		03/27/2019		31,200,525	0	0	0	0	0	(1,061,819)	14,725,773	15,708,822	551,142	431,907	983,049
750000275	AMSTERDAM	NLD		03/28/2019		93,601,575	0	0	0	0	0	(4,033,667)	43,329,109	47,342,759	2,501,636	1,512,015	4,013,650
750000176	ROTTERDAM	NLD		12/21/2016		27,324,151	0	0	0	0	0	(3,188,990)	23,294,366	27,421,193	2,889,743	1,237,084	4,126,827
706110831	SPARKS	NV		08/09/2019		19,550,000	0	0	0	0	0	0	14,715,000	14,715,000	0	0	0
706110879	BALDIWINSVILLE	NY		11/25/2019		27,670,660	0	0	0	0	0	0	1,962,500	1,962,500	0	0	0
706110892	BUFFALO	NY		10/25/2019		2,020,143	0	0	0	0	0	0	406,326	406,326	0	0	0
706110875	CAMILLLUS	NY		10/25/2019		11,354,100	0	0	0	0	0	0	4,623,723	4,623,723	0	0	0
706110884	CAMILLLUS	NY		11/25/2019		9,005,929	0	0	0	0	0	0	1,811,426	1,811,426	0	0	0
706110873	CANANDAIGUA	NY		10/25/2019		10,465,400	0	0	0	0	0	0	1,457,200	1,457,200	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706110885	CHEEKTOWAGA	NY		10/25/2019		29,643,973	0	0	0	0	0	0	5,962,503	5,962,503	0	0	0
706110871	FAIRPORT	NY		10/25/2019		17,285,000	0	0	0	0	0	0	7,778,250	7,778,250	0	0	0
706110887	FAIRPORT	NY		10/25/2019		12,375,006	0	0	0	0	0	0	2,489,073	2,489,073	0	0	0
706110748	MIDDLETOWN	NY		12/13/2019		2,721,440	0	0	0	0	0	0	2,721,440	2,771,117	0	49,677	49,677
706109806	NEW YORK	NY		10/23/2015		40,303,969	0	0	0	0	0	0	40,303,969	41,988,069	0	1,684,100	1,684,100
706110260	NEW YORK	NY		02/01/2017		2,385,960	0	0	0	0	0	0	2,385,960	2,385,960	0	0	0
706110358	NEW YORK	NY		10/04/2017		34,470,000	0	0	0	0	0	0	12,699,000	12,699,000	0	0	0
706110473	NEW YORK	NY		05/07/2018		25,080,500	0	0	0	0	0	0	6,907,000	6,907,000	0	0	0
706110646	NEW YORK	NY		12/19/2018		121,484,000	0	0	0	0	0	0	2,795,350	3,173,003	0	377,653	377,653
706110883	ROCHESTER	NY		10/25/2019		6,614,340	0	0	0	0	0	0	1,330,389	1,330,389	0	0	0
706110888	ROCHESTER	NY		10/25/2019		3,883,888	0	0	0	0	0	0	781,194	781,194	0	0	0
706110891	ROCHESTER	NY		10/25/2019		9,351,308	0	0	0	0	0	0	1,880,895	1,880,895	0	0	0
706110895	ROCHESTER	NY		10/25/2019		2,776,068	0	0	0	0	0	0	558,370	558,370	0	0	0
706110882	VICTOR	NY		10/25/2019		16,291,478	0	0	0	0	0	0	3,276,821	3,276,821	0	0	0
706110893	VICTOR	NY		10/25/2019		5,043,841	0	0	0	0	0	0	1,014,504	1,014,504	0	0	0
706110896	VICTOR	NY		10/25/2019		8,575,834	0	0	0	0	0	0	1,724,918	1,724,918	0	0	0
706110897	WEBSTER	NY		10/25/2019		15,431,288	0	0	0	0	0	0	3,103,804	3,103,804	0	0	0
706109217	BATAVIA	OH		05/01/2019		455,079	0	0	0	0	0	0	416,667	439,931	0	23,264	23,264
706111154	CINCINNATI	OH		12/30/2020		916,000	0	0	0	0	0	0	810,800	810,800	0	0	0
706110683	GROVE CITY	OH		03/18/2019		129,000,000	0	0	0	0	0	0	71,192,700	76,689,418	0	5,496,718	5,496,718
706111120	PORTLAND	OR		10/15/2020		5,036,250	0	0	0	0	0	0	1,678,750	1,767,857	0	89,107	89,107
706110889	AVALON	PA		10/25/2019		4,691,946	0	0	0	0	0	0	943,724	943,724	0	0	0
706110894	CANONSBURG	PA		10/25/2019		12,081,760	0	0	0	0	0	0	2,430,090	2,430,090	0	0	0
706110886	HARRISBURG	PA		10/25/2019		13,104,865	0	0	0	0	0	0	2,635,875	2,635,875	0	0	0
706110712	KING OF PRUSSIA	PA		03/27/2019		86,572,867	0	0	0	0	0	0	48,130,734	51,193,331	0	3,062,596	3,062,596
706110890	PITTSBURGH	PA		10/25/2019		15,724,534	0	0	0	0	0	0	3,162,787	3,162,787	0	0	0
706109612	NASHVILLE	TN		03/27/2015		82,542,448	0	0	0	0	0	0	43,877,727	46,150,545	0	2,272,818	2,272,818
706110659	AUSTIN	TX		06/28/2019		180,365,500	0	0	0	0	0	0	102,997,264	110,271,683	0	7,274,419	7,274,419
706111053	AUSTIN	TX		03/16/2020		2,250,000	0	0	0	0	0	0	750,000	783,661	0	33,661	33,661
706111134	AUSTIN	TX		01/15/2021		0	0	0	0	0	0	0	71,276,777	73,506,275	0	2,229,498	2,229,498
706110264	CARROLLTON	TX		02/28/2017		4,698,329	0	0	0	0	0	0	3,199,828	3,199,828	0	0	0
706110138	DALLAS	TX		08/16/2016		11,683,500	0	0	0	0	0	0	8,178,500	8,178,500	0	0	0
706111124	DALLAS	TX		10/05/2020		23,100,000	0	0	0	0	0	0	3,850,000	3,850,000	0	0	0
706110195	HOUSTON	TX		09/20/2016		40,000,000	0	0	0	0	0	0	40,000,000	43,091,283	0	3,091,283	3,091,283
706110554	HOUSTON	TX		07/30/2018		129,608,000	0	0	0	0	0	0	16,600,000	18,218,183	0	1,618,183	1,618,183
706111108	ROUND ROCK	TX		08/06/2020		4,410,000	0	0	0	0	0	0	1,470,000	1,548,027	0	78,027	78,027
706110261	SAN ANTONIO	TX		02/28/2017		5,506,111	0	0	0	0	0	0	3,749,974	3,749,974	0	0	0
706110681	AUBURN	WA		01/29/2019		94,834,075	0	0	0	0	0	0	20,854,771	21,848,555	0	993,784	993,784
706110682	AUBURN	WA		01/29/2019		43,689,925	0	0	0	0	0	0	27,704,281	27,623,270	0	(81,012)	(81,012)
706111113	RENTON	WA		09/17/2020		83,578,430	0	0	0	0	0	0	57,713,617	58,701,360	0	987,743	987,743
706110274	SEATTLE	WA		02/02/2017		5,000,000	0	0	0	0	0	0	5,000,000	5,243,423	0	243,423	243,423
706110564	SEATTLE	WA		06/19/2018		9,008,524	0	0	0	0	0	0	8,833,142	9,809,124	0	975,982	975,982
706109219	GRAND CHUTE	WI		05/01/2019		337,657	0	0	0	0	0	0	309,157	326,418	0	17,261	17,261
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	(3,123,978)	0	3,123,978	0	3,123,978
0499999. Mortgages transferred						3,379,222,759	0	0	0	0	0	(19,512,589)	1,533,093,837	1,612,024,996	13,313,226	65,617,933	78,931,159
0599999 - Totals						3,949,553,158	0	26,901	0	0	26,901	(19,512,589)	2,255,124,659	2,334,488,153	13,914,615	65,448,878	79,363,494

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - LTC	Atlanta	GA	Prudential		09/01/2021		690,232	0	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated												
000000-00-0	Accel Leaders 3 L.P. - PICA	Palo Alto	CA	ACCEL LEADERS 3 ASSOCIATES L.P.		02/17/2021	1	0	1,020,000	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	1,796,477	0	0	0.826
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	39,522	0	0	3.254
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		0	29,185	0	0	4.348
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	0	1,154,794	0	0	0.471
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	0	2,696,408	0	0	3.595
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.		06/18/2018	3	0	5,451,723	0	0	3.152
000000-00-0	Altaris Health Partners V, L.P. - PICA	New York	NY	AHP V GP, L.P.		04/22/2021	3	0	5,374,339	0	0	2.326
000000-00-0	American Industrial Partners Capital Fund VI, LP	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	(506,018)	0	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC		10/30/2019		0	777,922	0	0	0.687
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC		01/19/2016	3	0	502,310	0	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	0	915,277	0	0	0.411
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	AH Equity Partners VII, L.L.C.		12/23/2020	1	0	420,000	0	0	0.160
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	0	270,000	0	0	0.450
000000-00-0	Andreessen Horowitz LSV Fund II, L.P. - PICA	Menlo Park	NJ	AH Equity Partners LSV II, L.L.C.		01/26/2021	1	0	2,160,000	0	0	0.267
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	(571,250)	0	0	0.473
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	3,736,000	0	0	0.240
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	901,434	0	0	1.333
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	(3,345,670)	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	1,918,488	0	0	2.000
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	0	3,110,003	0	0	51.250
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CA	Birch Hill Equity Partners Management Inc.		12/17/2020	3	0	119,423	0	0	5.299
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	1,889,817	0	0	6.670
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA	New York	NY	Blackstone Property Associates L.P.		11/17/2020		0	19,547	0	0	0.187
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.- PICA 2	New York	NY	Blackstone Property Associates L.P.		10/23/2020		0	2,819	0	0	0.027
000000-00-0	Blackstone BioMed Life Science Real Estate L.P. - PICA 3	New York	NY	Blackstone Property Associates L.P.		05/14/2021		0	5,737	0	0	0.029
000000-00-0	Blackstone Capital Partners VIII, LP - PICA	New York	NY	BMA VIII GP L.P.		02/22/2021	3	0	4,131,104	0	0	0.100
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	665,721	0	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		0	688,325	0	0	0.030
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	0	2,229,246	0	0	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	0	27,971	0	0	8.000
000000-00-0	Bronze Venture Fund I, LP	Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		0	82,500	0	0	13.040
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	450,000	0	0	1.125
000000-00-0	Canaan XII L.P. - PICA	Menlo Park	NJ	Canaan Partners XII LLC		01/05/2021	1	0	250,000	0	0	0.625
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	701,102	0	0	0.120
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	GP LLP		01/15/2021	3	0	81,906	0	0	2.397
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	0	(441,908)	0	0	12.348
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	2,919,690	0	0	0.161
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	CD&R Associates XI, L.P.		09/23/2021	3	1,651,663	0	0	0.250	
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		0	3,745,065	0	0	0.300
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	(2,019,303)	0	0	4.017
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	115,896	0	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Investment VII, LLC		12/11/2019	3	0	305,358	0	0	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	0	(741,758)	0	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	0	(623,195)	0	0	0.180
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	75,613	0	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	983,583	0	0	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	0	6,934,610	0	0	8.974
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	72,277	0	0	0.798
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	96,082	0	0	0.816
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure V S.A.R.L		08/13/2021		3,252,977	534,809	0	0	1.239
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.A.R.L.		02/05/2021	3	0	633,866	0	0	0.294

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		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	EQT VIII (No. 2) SCS	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	165,174	0	0	0.280
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Francisco Partners GP VI, L.P.		01/26/2021	3	0	4,631,250	0	0	1.166
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	0	1,312,097	0	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	0	11,826,255	0	0	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	0	127,706	0	0	2.843
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	0	20,943	0	0	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	19,599	0	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Georgian Partners IV GP, LP		06/20/2018	1	0	436,817	0	0	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CA	Georgian Partners V GP, LP		03/09/2020	1	0	425,632	0	0	2.000
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	1,451,978	0	0	0.700
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	216,289	65,586	0	0	0.336
000000-00-0	GreenOak Europe Core Plus Logistics, SCS - PICA	Semmeringberg	LUX	GreenOak Europe Core-Plus Logistics GP S.à r.l.		07/28/2020		0	2,323,858	0	0	4.839
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC		09/09/2020	1	0	275,359	0	0	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	0	963,835	0	0	2.065
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.		11/01/2012	2	0	3,705	0	0	5.632
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	78,300	0	0	0.451
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	8,095	0	0	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	0	3,723,000	0	0	0.788
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	1,765,000	0	0	0	0.500
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	72,622	0	0	2.490
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	72,622	0	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Harvest Associates VIII, L.P.		12/18/2020	2	0	(3,041,308)	0	0	5.466
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	34,312	0	0	2.216
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest GP		11/27/2019	3	0	1,507,132	0	0	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	0	3,297,296	0	0	0.249
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	0	223,804	0	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP		02/09/2011		0	779	0	0	2.050
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	3,796,924	0	0	0.600
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	WHLP GP 1 LLC		10/31/2019	2	0	168,136	0	0	3.389
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	0	88,491	0	0	0.568
000000-00-0	ICG Europe Fund VII SCS - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCS		08/24/2018	2	0	57,933	0	0	0.340
000000-00-0	ICG Europe Mid-Market Fund SCS - PICA	Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCS		04/09/2020	2	0	1,545,317	0	0	1.765
000000-00-0	IK IX Fund No. 1 SCS - PICA	Luxembourg	LUX	IK IX Fund GP S.à r.l.		11/27/2019	3	0	1,666,403	0	0	1.667
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	2,244,500	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	1,960,000	0	0	0.742
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Insight Associates XII, L.P.		07/15/2021		375,000	375,000	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	247,348	0	0	1.540
000000-00-0	Intervale Capital Fund, LP (V2)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012		0	29,122	0	0	9.924
000000-00-0	JP III Mezzanine Partners, L.P.	New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	0	842,802	0	0	6.201
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	0	1,600,247	0	0	3.935
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	K5 Capital Advisors, L.P.		06/29/2021	3	0	371,041	0	0	0.139
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KOP II GP LP		12/19/2016	3	0	1,257,044	0	0	3.197
000000-00-0	KAMP Holdings, L.P. - PICA	Mount Kisco	NY	KAMP Holdings GP, LLC		12/18/2020	3	0	478,775	0	0	0.471
000000-00-0	KCIBT Holdings, L.P.	McLean	VA	KCIBT GP, LLC		06/21/2017	3	0	943,871	0	0	6.471
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Kohlberg Management IX, L.L.C.		03/31/2021	3	0	596,560	0	0	0.149
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC		12/18/2020	3	0	3,579,360	0	0	2.000
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	112,109	0	0	9.555
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		0	4,712,535	0	0	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	0	833,333	0	0	1.111
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	2,504,660	0	0	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA	Chicago	IL	Linden SCF Manager LP		02/21/2020	2	0	(208,147)	0	0	6.154
000000-00-0	Linden Structured Capital Fund, LP - PICA 2	Chicago	IL	Linden SCF Manager LP		03/29/2021	2	0	(140,499)	0	0	2.673
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		0	101,320	0	0	0.211
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Livingbridge 7 General Partner LLP		07/07/2021	3	2,914,408	1,528,589	0	0	1.930
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	3,560,113	0	0	12.500
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	1,441,964	0	0	1.152
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	842,184	0	0	1.736

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	(99,801)	0	0	3.372
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	0	8,553	0	0	3.218
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited		02/24/2012	2	0	101,464	0	0	2.940
000000-00-0	Montagu VI L.P. - PICA	London	GBR	MPE (GP VI) LP		04/01/2021	3	0	2,715,325	0	0	0.862
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	0	5,016,493	0	0	1.333
000000-00-0	Newark Venture Partners Fund II, L.P. - PICA	Newark	NJ	NVP II General Partner, L.L.C.		09/30/2021	1	243,354	0	0	0	3.561
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	246,204	0	0	2.216
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	0	1,119,967	0	0	1.880
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates IV, L.P.		04/27/2021	0	0	376,551	0	0	0.214
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Holdings GP, LLC		09/30/2019	0	0	16,800	0	0	1.568
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	154,519	0	0	2.838
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	PADCOF III GP, LLC		02/08/2021	2	0	4,513,891	0	0	2.000
000000-00-0	Parthenon Investors II, LP	Dover	DE	PCap Partners II, LLC		11/01/2012	3	0	9,141	0	0	2.924
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	1,845,279	0	0	3.070
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Peak Rock Capital Holdings III LP		07/13/2021	0	227,295	1,004,481	0	0	0.471
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	0	4,967,201	0	0	0.615
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Dickens Avenue Partners VI (US), L.P.		09/22/2021	2	18,057,332	0	0	0	28.314
000000-00-0	PGIM Real Estate European Value Partners II - PICA	Luxembourg	LUX	EVP II GP S.À R.L.		01/20/2021	0	0	(780,046)	0	0	3.089
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	1,187,996	0	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019	0	0	9,236,871	0	0	0.308
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	0	540,000	0	0	1.200
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	0	776	0	0	0.123
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	34,274	0	0	6.782
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	13,323,846	0	0	18.974
000000-00-0	Prudential/Laurel Street GP, LLC - PICA	Charlotte	NC	Prudential/Laurel Street GP, LLC		07/29/2021	0	936,225	311,775	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	0	1,541,517	0	0	0.600
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	0	2,141,363	0	0	0.219
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	CA	Silver Lake Technology Associates VI, L.P.		01/06/2021	3	0	2,797,024	0	0	0.129
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	1,636,520	0	0	1.220
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019	0	0	375,987	0	0	3.846
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	0	736,748	0	0	0.481
000000-00-0	Sixth Street Growth Partners (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	643,870	0	0	0.636
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019	0	0	604,709	0	0	0.443
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA	Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020	0	0	2,500,000	0	0	6.390
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Technology Crossover Management XI, L.P.		02/01/2021	0	0	1,367,072	0	0	0.357
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	0	8,069,518	0	0	1.110
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	(5,266,599)	0	0	1.045
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	30,769	0	0	0.850
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA	Chicago	IL	Thoma Bravo Discover Partners III, L.P.		06/11/2021	3	0	2,605,701	0	0	1.108
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	(77,066)	0	0	0.716
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	0	3,001,252	0	0	0.480
000000-00-0	Thoma Bravo Fund XIV, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XIV, L.P.		04/15/2021	3	0	8,246,746	0	0	0.965
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	232,072	0	0	3.311
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3	0	758,370	0	0	0.539
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	44,874	0	0	0.556
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC		04/08/2020	0	0	2,844,975	0	0	0.357
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	(1,473,641)	0	0	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3	0	675,497	0	0	3.947
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	0	1,254,052	0	0	1.242
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC		04/09/2021	0	0	89,151	0	0	3.107
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	1,265,724	0	0	6.348
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP		12/23/2020	0	0	1,179,493	0	0	0.600
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020	0	0	77,381	0	0	3.876
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	0	1,702,314	0	0	0.670
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	0	850,400	0	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated								29,639,542	205,257,683	0	0	XXX

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC .....	.....	02/29/2016	1	0	184,669	0	0	98.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC .....	.....	12/18/2013	3	0	(2,260,063)	0	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential (Transfer) .....	.....	06/27/2018	13	0	102,852,343	0	0	13.770
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential .....	.....	06/27/2018	13	0	2,475,840	0	0	0.000
000000-00-0	PGIM Fixed Income Alternatives Fund, LP - Global Macro (U.S.) Series - PICA	Newark	NJ	PGIM Fixed Income Alternatives GP, LLC .....	.....	08/01/2021	4	12,500,000	0	0	0	0.000
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC .....	.....	09/21/2020 .....	.....	0	34,825,870	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America .....	.....	10/01/2013 .....	.....	0	112,975	0	0	80.600
2099999. Joint Venture Interests - Common Stock - Affiliated								12,500,000	138,191,634	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC .....	.....	07/14/2017 .....	.....	0	75,308	0	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	COP 5 GP LLP .....	.....	09/24/2020 .....	.....	0	8,351,762	0	0	2.409
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC .....	.....	03/25/2020 .....	.....	0	1,788,158	0	0	1.500
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc. ....	.....	03/24/2017 .....	.....	0	2,656,202	0	0	26.379
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	12,871,429	0	0	XXX
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	The Prudential Insurance Company of America .....	.....	01/27/2016 .....	.....	0	24,714,024	0	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential .....	.....	04/26/2018 .....	.....	0	282	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	24,714,306	0	0	XXX
000000-00-0	CEI Wind JV, LLC - PICA	New York	NY	CEI Holdco SPV, L.P. ....	.....	09/30/2021 .....	.....	15,262,970	0	0	0	0.000
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Island C-III Holdings LLC .....	.....	03/31/2010	2	0	161,318	0	0	0.581
2599999. Joint Venture Interests - Other - Unaffiliated								15,262,970	161,318	0	0	XXX
000000-00-0	Bonavista Energy Corp. - PICA	Alberta .....	.....	PGIM, Inc.(Transfer) .....	.....	09/29/2020 .....	.....	0	52,126,592	0	0	18.344
000000-00-0	Tensator Group Limited	Milton Keynes	GBR	Tensator Group Limited (Transfer) .....	.....	12/31/2015	3	0	8,052,755	0	0	30.000
2699999. Joint Venture Interests - Other - Affiliated								0	60,179,348	0	0	XXX
000000-00-0	U.S.A. Institutional Tax Credit Fund CXXV L.P. - PICA	Greenwich	CT	Richman U.S.A. Tax Credit CXXV LLC .....	.....	07/13/2021 .....	.....	25,000,000	0	0	0	11.416
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								25,000,000	0	0	0	XXX
000000-00-0	RJTCF-48 State Tax Credit Fund L.L.C. - PICA	St. Petersburg	FL	RAYMOND JAMES TAX CREDIT FUND XX L.L.C. ....	.....	09/23/2021 .....	.....	2,434,126	0	0	0	15.026
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,434,126	0	0	0	XXX
000000-00-0	Connecticut General Life Separate Accounts .....	.....	CT	Direct .....	.....	11/29/2004 .....	.....	0	65,103	0	0	100.000
.....	.....	.....	.....	.....	.....	.....	.....	0	0	0	0	0.000
4799999. Any Other Class of Assets - Affiliated								0	65,103	0	0	XXX
4899999. Total - Unaffiliated								72,336,639	218,290,430	0	0	XXX
4999999. Total - Affiliated								13,190,232	223,150,391	0	0	XXX
5099999 - Totals								85,526,871	441,440,821	0	0	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC	Atlanta	GA	Asset was dissolved	11/30/2018	09/01/2021	0	690,232	0	0	0	690,232	0	690,232	690,232	0	0	0	0
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								0	690,232	0	0	690,232	0	690,232	690,232	0	0	0	0
000000-00-0	Accession Purpose Trust - PICA	Hamilton	BMU	Partial Disposition	06/30/2021	08/19/2021	0	0	0	0	0	0	0	(32)	0	32	0	32	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Partial Disposition	11/16/2015	07/02/2021	0	0	0	0	0	0	0	17,562	17,562	0	0	0	0
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Partial Disposition	07/22/2019	07/19/2021	0	0	0	0	0	0	0	379	379	0	0	0	0
000000-00-0	Acumen Capital Markets I LP	New York	NY	Partial Disposition	09/01/2009	07/15/2021	0	0	0	0	0	0	0	44,332	44,332	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Partial Disposition	10/21/2019	09/08/2021	57,434	0	0	0	0	0	0	61,875	61,875	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Partial Disposition	11/01/2012	08/25/2021	0	0	0	0	0	0	0	22,879	0	(22,879)	0	(22,879)	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	10/30/2019	07/27/2021	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Partial Disposition	03/28/2019	07/26/2021	0	0	0	0	0	0	0	235,195	235,195	0	0	0	0
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)	Middleburg Heights	OH	Transferred to Schedule D (Correction from 20)	05/31/2013	09/30/2021	0	0	0	0	0	0	0	(57,434)	0	0	57,434	57,434	0
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)	Middleburg Heights	OH	Transferred to Schedule D (Correction from 20)	05/31/2013	09/30/2021	0	0	0	0	0	0	0	(1,914,450)	0	0	1,914,450	1,914,450	0
000000-00-0	Andreesen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	Partial Disposition	12/23/2020	07/19/2021	0	0	0	0	0	0	0	12,600	12,600	0	0	0	0
000000-00-0	Andreesen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Partial Disposition	05/09/2019	08/30/2021	0	0	0	0	0	0	0	72,900	72,900	0	0	0	0
000000-00-0	Apax X USD L.P. - PICA	St Peter Port	GBR	Partial Disposition	11/10/2020	07/01/2021	0	0	0	0	0	0	0	273,956	273,956	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Partial Disposition	11/01/2012	08/10/2021	0	0	0	0	0	0	0	1,385,268	1,385,268	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Partial Disposition	12/10/2012	08/10/2021	0	0	0	0	0	0	0	4,546,519	4,546,519	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Partial Disposition	12/01/2011	08/17/2021	0	0	0	0	0	0	0	522,938	522,938	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Partial Disposition	12/19/2016	07/07/2021	0	0	0	0	0	0	0	(3,392,506)	(3,392,506)	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Partial Disposition	08/26/2019	07/08/2021	0	0	0	0	0	0	0	35,949	35,949	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Partial Disposition	03/22/2017	07/15/2021	0	0	0	0	0	0	0	371,796	371,796	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partial Disposition	11/01/2012	09/14/2021	0	0	0	0	0	0	0	29,193	0	(29,193)	0	(29,193)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Partial Disposition	12/10/2012	09/14/2021	0	0	0	0	0	0	0	35,985	0	(35,985)	0	(35,985)	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CA	Partial Disposition	12/17/2020	07/14/2021	0	0	0	0	0	0	0	109,851	109,851	0	0	0	0
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.- PICA 2	New York	NY	Partial Disposition	10/23/2020	07/20/2021	0	0	0	0	0	0	0	10,188	10,188	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Partial Disposition	11/01/2012	08/18/2021	0	0	0	0	0	0	0	7,881	7,881	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P. (GM)	New York	NY	Partial Disposition	11/01/2012	07/21/2021	0	0	0	0	0	0	0	190,331	190,331	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P. (GM)	New York	NY	Partial Disposition	11/01/2012	07/29/2021	0	0	0	0	0	0	0	311,276	311,276	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Partial Disposition	12/27/2017	07/16/2021	0	0	0	0	0	0	0	71,277	71,277	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Partial Disposition	07/15/2014	07/08/2021	0	0	0	0	0	0	0	19,838	19,838	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Partial Disposition	11/01/2012	08/10/2021	0	0	0	0	0	0	0	188,507	188,507	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Partial Disposition	12/31/2012	08/10/2021	0	0	0	0	0	0	0	309,302	309,302	0	0	0	0
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	Partial Disposition	01/15/2021	07/15/2021	0	0	0	0	0	0	0	81,906	81,906	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Partial Disposition	05/31/2013	08/10/2021	0	0	0	0	0	0	0	212,133	212,133	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Transfer to Passaic	12/24/2013	09/30/2021	96,747,252	12,902,413	0	0	0	12,902,413	0	92,122,196	99,315,991	0	7,193,795	7,193,795	(458,586)
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was dissolved	12/24/2013	09/30/2021	0	0	0	0	0	0	0	185,014	185,014	0	0	0	0
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P. - PICA	Grand Cayman	CYM	Partial Disposition	09/23/2021	09/23/2021	0	0	0	0	0	0	0	201,977	201,977	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Partial Disposition	05/22/2020	07/28/2021	0	0	0	0	0	0	0	175,479	175,479	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Partial Disposition	07/10/2015	07/12/2021	0	0	0	0	0	0	0	107,459	107,459	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Partial Disposition	12/11/2019	07/12/2021	0	0	0	0	0	0	0	302,553	302,553	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Partial Disposition	05/17/2016	07/26/2021	0	0	0	0	0	0	0	63,080	63,080	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Partial Disposition	06/05/2019	07/15/2021	0	0	0	0	0	0	0	2,448,956	2,448,956	0	0	0	0
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	Partial Disposition	03/29/2019	08/26/2021	0	0	0	0	0	0	0	693,750	693,750	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	Partial Disposition	11/28/2011	08/17/2021	0	0	0	0	0	0	0	1,173,616	1,173,616	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Partial Disposition	04/22/2014	07/29/2021	0	0	0	0	0	0	0	752,107	752,107	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Partial Disposition	03/27/2013	08/18/2021	0	0	0	0	0	0	0	729,779	729,779	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	06/05/2019	07/20/2021	0	0	0	0	0	0	0	106,708	106,708	0	0	0	0
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/13/2021	08/13/2021	0	0	0	0	0	0	0	420,840	420,840	0	0	0	0
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	02/05/2021	07/21/2021	0	0	0	0	0	0	0	97,500	97,500	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	09/02/2021	0	0	0	0	0	0	0	760	0	(760)	0	(760)	0
000000-00-0	EQT VIII (No. 2) SCSp	Stockholm	SWE	Partial Disposition	08/10/2018	07/09/2021	0	0	0	0	0	0	0	191,402	191,402	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Partial Disposition	11/01/2012	08/05/2021	0	0	0	0	0	0	0	459,220	459,220	0	0	0	0
000000-00-0	Francisco Partners VI, L.P. - PICA	San Francisco	CA	Partial Disposition	01/26/2021	08/30/2021	0	0	0	0	0	0	0	98,786	98,786	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Partial Disposition	07/03/2019	07/02/2021	0	0	0	0	0	0	0	183,750	183,750	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Partial Disposition	04/28/2017	07/02/2021	0	0	0	0	0	0	0	127,706	127,706	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Partial Disposition	07/08/2019	07/02/2021	0	0	0	0	0	0	0	20,943	20,943	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Partial Disposition	10/05/2017	07/02/2021	0	0	0	0	0	0	0	19,599	19,599	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Partial Disposition	06/20/2018	07/28/2021	0	0	0	0	0	0	0	71,716	71,716	0	0	0	0
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Partial Disposition	08/02/2021	08/02/2021	0	0	0	0	0	0	0	34,389	34,389	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Partial Disposition	09/09/2020	07/01/2021	0	0	0	0	0	0	0	12,576	12,576	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Partial Disposition	09/30/2020	07/01/2021	0	0	0	0	0	0	0	30,848	30,848	0	0	0	0
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	George Town	CYM	Partial Disposition	11/01/2012	08/04/2021	0	0	0	0	0	0	0	48,115	48,115	0	0	0	0
000000-00-0	GSD Capital Opportunities Fund III, LP - PICA	New York	NY	Partial Disposition	09/22/2016	07/19/2021	0	0	0	0	0	0	0	1,726,577	1,726,577	0	0	0	0
000000-00-0	GTOR Fund XIII/A LP and GTOR XIII/B LP - PICA	Illinois	IL	Partial Disposition	05/04/2018	07/16/2021	0	0	0	0	0	0	0	124,356	124,356	0	0	0	0
000000-00-0	GTOR Fund XIII/A LP and GTOR Fund XIII/B LP - PICA	Chicago	IL	Partial Disposition	09/07/2021	09/07/2021	0	0	0	0	0	0	0	104,054	104,054	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Partial Disposition	07/13/2018	07/14/2021	0	0	0	0	0	0	0	60,211	60,211	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	07/14/2021	0	0	0	0	0	0	0	60,211	60,211	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Partial Disposition	12/18/2020	08/18/2021	0	0	0	0	0	0	0	175,722	175,722	0	0	0	0
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Partial Disposition	09/28/2016	08/18/2021	0	0	0	0	0	0	0	27,964	27,964	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Partial Disposition	04/07/2020	07/21/2021	0	0	0	0	0	0	0	20,625	20,625	0	0	0	0
000000-00-0	HGOC Fund III, L.P. - PICA	Palo Alto	CA	Partial Disposition	07/28/2017	07/16/2021	0	0	0	0	0	0	0	867,118	867,118	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Partial Disposition	02/09/2011	08/18/2021	0	0	0	0	0	0	0	421,478	421,478	0	0	0	0
000000-00-0	Hudson Holdings I Cayman LP	Toronto	CYM	Partial Disposition	10/31/2019	08/31/2021	0	0	0	0	0	0	0	664,458	664,458	0	0	0	0
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Partial Disposition	10/31/2019	08/03/2021	0	0	0	0	0	0	0	(757,734)	(757,734)	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Partial Disposition	04/27/2012	09/02/2021	0	0	0	0	0	0	0	1,102,064	1,102,064	0	0	0	0
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	Partial Disposition	11/27/2019	08/31/2021	0	0	0	0	0	0	0	119,517	119,517	0	0	0	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Partial Disposition	03/25/2020	08/04/2021	0	0	0	0	0	0	0	196,000	196,000	0	0	0	0
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Partial Disposition	07/15/2021	07/15/2021	0	0	0	0	0	0	0	702	702	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Partial Disposition	03/14/2014	08/16/2021	0	0	0	0	0	0	0	16,669	16,669	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Partial Disposition	12/10/2012	08/19/2021	0	0	0	0	0	0	0	29,122	29,122	0	0	0	0
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	Partial Disposition	06/23/2006	08/31/2021	0	0	0	0	0	0	0	1,178,705	1,178,705	0	0	0	0
000000-00-0	Italian Fine Foods Holdings L.P.	Dallas	TX	Partial Disposition	05/04/2018	09/15/2021	0	0	0	0	0	0	0	236,156	236,156	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Partial Disposition	08/30/2017	07/30/2021	0	0	0	0	0	0	0	112,109	112,109	0	0	0	0
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	Partial Disposition	08/18/2017	07/27/2021	0	0	0	0	0	0	0	835,345	835,345	0	0	0	0
000000-00-0	Littlejohn Fund VII, L.P. - PICA	Greenwich	CT	Partial Disposition	12/19/2019	08/25/2021	0	0	0	0	0	0	0	30,072	30,072	0	0	0	0
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Partial Disposition	07/07/2021	07/07/2021	0	0	0	0	0	0	0	313,390	313,390	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Partial Disposition	02/24/2020	07/01/2021	0	0	0	0	0	0	0	250,000	250,000	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Partial Disposition	10/24/2017	08/19/2021	0	0	0	0	0	0	0	28,490	28,490	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Partial Disposition	11/01/2012	08/30/2021	0	0	0	0	0	0	0	36,630	36,630	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Partial Disposition	05/06/2013	08/17/2021	0	0	0	0	0	0	0	2,025,141	2,025,141	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Partial Disposition	02/24/2012	07/23/2021	0	0	0	0	0	0	0	1,622,739	1,622,739	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Partial Disposition	02/21/2020	07/15/2021	0	0	0	0	0	0	0	88,051	88,051	0	0	0	0
000000-00-0	Nordic Capital V, L.P.	St. Helier	JEY	Partial Disposition	11/01/2012	09/24/2021	0	0	0	0	0	0	0	1,843	0	(1,843)	0	(1,843)	0
000000-00-0	Nordic Capital VI Alpha, L.P.	St. Helier	JEY	Partial Disposition	11/01/2012	09/24/2021	0	0	0	0	0	0	0	1,568	0	(1,568)	0	(1,568)	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Partial Disposition	10/03/2017	07/28/2021	0	0	0	0	0	0	0	78,750	78,750	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Partial Disposition	11/22/2019	07/02/2021	0	0	0	0	0	0	0	91,406	91,406	0	0	0	0
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Partial Disposition	04/27/2021	07/14/2021	0	0	0	0	0	0	0	637	637	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Partial Disposition	12/10/2012	07/14/2021	0	0	0	0	0	0	0	146,556	146,556	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Partial Disposition	09/30/2019	08/18/2021	0	0	0	0	0	0	0	16,800	16,800	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Partial Disposition	07/20/2012	08/05/2021	0	0	0	0	0	0	0	192,495	192,495	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	CHN	Partial Disposition	11/30/2011	09/21/2021	0	0	0	0	0	0	0	549,637	549,637	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stanford	CT	Partial Disposition	01/15/2019	08/31/2021	0	0	0	0	0	0	0	837,218	837,218	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Partial Disposition	10/30/2017	07/09/2021	0	0	0	0	0	0	0	147,069	147,069	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	Partial Disposition	02/08/2021	07/20/2021	0	0	0	0	0	0	0	12,695	12,695	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Dover	DE	Partial Disposition	11/01/2012	08/20/2021	0	0	0	0	0	0	0	810,919	810,919	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Partial Disposition	11/16/2017	07/02/2021	0	0	0	0	0	0	0	1,135,032	1,135,032	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Partial Disposition	09/06/2017	08/03/2021	0	0	0	0	0	0	0	1,840,521	1,840,521	0	0	0	0
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Partial Disposition	07/13/2021	07/13/2021	0	0	0	0	0	0	0	39,998	39,998	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Partial Disposition	11/01/2012	09/30/2021	0	0	0	0	0	0	0	5,662	0	(5,662)	0	(5,662)	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Partial Disposition	02/10/2020	07/06/2021	0	0	0	0	0	0	0	315,384	315,384	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Partial Disposition	03/11/2016	08/31/2021	0	0	0	0	0	0	0	4,601,285	4,601,285	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Partial Disposition	03/31/2018	08/25/2021	0	0	0	0	0	0	0	828,381	828,381	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Partial Disposition	10/16/2008	09/13/2021	0	0	0	0	0	0	0	34,274	34,274	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Partial Disposition	12/20/2012	07/13/2021	0	0	0	0	0	0	0	12,988,245	12,988,245	0	0	0	0
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Partial Disposition	07/31/2014	07/30/2021	0	0	0	0	0	0	0	58,923	58,923	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Partial Disposition	12/10/2012	08/05/2021	0	0	0	0	0	0	0	1,247,264	1,247,264	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Partial Disposition	04/07/2020	07/20/2021	0	0	0	0	0	0	0	193,204	193,204	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Partial Disposition	09/11/2018	07/02/2021	0	0	0	0	0	0	0	71,073	71,073	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Partial Disposition	02/14/2019	07/01/2021	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	Sixth Street Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Partial Disposition	01/18/2019	08/12/2021	0	0	0	0	0	0	0	48,616	48,616	0	0	0	0
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Partial Disposition	02/01/2021	07/16/2021	0	0	0	0	0	0	0	65,998	65,998	0	0	0	0
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	Partial Disposition	11/19/2018	08/04/2021	0	0	0	0	0	0	0	406,406	406,406	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Partial Disposition	07/27/2018	07/01/2021	0	0	0	0	0	0	0	206,000	206,000	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Partial Disposition	10/01/2019	08/18/2021	0	0	0	0	0	0	0	101,028	101,028	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Partial Disposition	11/01/2012	08/18/2021	0	0	0	0	0	0	0	659,411	659,411	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Partial Disposition	09/12/2014	08/05/2021	0	0	0	0	0	0	0	41,518	41,518	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Partial Disposition	04/08/2020	07/30/2021	0	0	0	0	0	0	0	25,461	25,461	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Partial Disposition	12/28/2017	07/01/2021	0	0	0	0	0	0	0	54,876	54,876	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Partial Disposition	02/08/2019	07/16/2021	0	0	0	0	0	0	0	(92,018)	(92,018)	0	0	0	0
000000-00-0	Trivest Growth Investment Fund II, L.P. - PICA	Coral Gables	FL	Partial Disposition	04/09/2021	07/16/2021	0	0	0	0	0	0	0	60,000	60,000	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Partial Disposition	01/17/2017	07/20/2021	0	0	0	0	0	0	0	4,643,512	4,643,512	0	0	0	0
000000-00-0	VIP IV LP - PICA	London	GBR	Partial Disposition	12/23/2020	09/17/2021	0	0	0	0	0	0	0	328,251	328,251	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Partial Disposition	09/12/2016	07/09/2021	0	0	0	0	0	0	0	231,413	231,413	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Waterton Residential Property Venture XII, L.P. - PICA	Chicago	IL	Partial Disposition	02/23/2015	07/22/2021	0	0	0	0	0	0	0	117,751	117,751	0	0	0	0
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Partial Disposition	12/23/2020	07/13/2021	0	0	0	0	0	0	0	61,919	61,919	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. - PICA	Palm Beach Garden	FL	Partial Disposition	07/18/2016	07/27/2021	0	0	0	0	0	0	0	118,720	118,720	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Partial Disposition	10/31/2019	07/26/2021	0	0	0	0	0	0	0	485,704	485,704	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							96,804,686	12,902,413	0	0	0	12,902,413	0	150,375,569	159,443,388	(97,858)	9,165,678	9,067,820	(458,586)
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Partial Disposition	02/29/2016	07/01/2021	0	0	0	0	0	0	0	160,169	160,169	0	0	0	0
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	Partial Disposition	12/18/2013	07/27/2021	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Partial Disposition	06/27/2018	07/19/2021	0	0	0	0	0	0	0	13,180,365	13,180,365	0	0	0	0
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	Partial Disposition	10/01/2013	07/30/2021	0	0	0	0	0	0	0	1,352,879	1,352,879	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	14,793,413	14,793,413	0	0	0	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was dissolved	11/07/2006	09/30/2021	160,703	6,189,484	0	0	0	6,189,484	1,327,322	7,553,788	6,225,840	(1,327,948)	0	(1,327,948)	(6,225,840)
2199999. Joint Venture Interests - Real Estate - Unaffiliated							160,703	6,189,484	0	0	0	6,189,484	1,327,322	7,553,788	6,225,840	(1,327,948)	0	(1,327,948)	(6,225,840)
000000-00-0	Clarendon, LLC - STAT	Arlington	VA	Asset was dissolved	09/30/2018	07/22/2021	48,457,828	(1,141,394)	0	0	0	(1,141,394)	0	46,246,747	78,103,082	0	31,856,335	31,856,335	0
2299999. Joint Venture Interests - Real Estate - Affiliated							48,457,828	(1,141,394)	0	0	0	(1,141,394)	0	46,246,747	78,103,082	0	31,856,335	31,856,335	0
000000-00-0	PIP, LLC - Capital Management Account	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	4,276	0	0	0	4,276	0	4,276	0	0	(4,276)	(4,276)	0
000000-00-0	PIP, LLC - Closed Block	Atlanta	GA	Asset was dissolved	12/31/2008	09/30/2021	0	6,072,186	0	0	0	6,072,186	0	6,072,186	576,949	0	(5,495,237)	(5,495,237)	0
000000-00-0	PIP, LLC - Defined Contribution Plan	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	0	8,907	0	0	0	8,907	0	8,907	8,843	0	(64)	(64)	0
000000-00-0	PIP, LLC - Group Alliance	Atlanta	GA	Asset was dissolved	09/25/2009	09/30/2021	0	70,562	0	0	0	70,562	0	70,562	(19,892)	0	(90,453)	(90,453)	0
000000-00-0	PIP, LLC - Group Annuity	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	164,534	0	0	0	164,534	0	164,534	0	0	(164,534)	(164,534)	0
000000-00-0	PIP, LLC - Group Disability	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	988,056	0	0	0	988,056	0	988,056	1,010,792	0	22,736	22,736	0
000000-00-0	PIP, LLC - Group Life	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	0	1,241,663	0	0	0	1,241,663	0	1,241,663	238,012	0	(1,003,651)	(1,003,651)	0
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	1,353	0	0	0	1,353	0	1,353	681	0	(672)	(672)	0
000000-00-0	PIP, LLC - Individual Annuities Deferred	Atlanta	GA	Asset was dissolved	03/31/2009	09/30/2021	1,914,450	981,551	0	0	0	981,551	0	981,551	1,145,835	0	164,285	164,285	0
000000-00-0	PIP, LLC - Individual Life Long Term	Atlanta	GA	Asset was dissolved	06/26/2009	09/30/2021	0	103,832	0	0	0	103,832	0	103,832	0	0	(103,832)	(103,832)	0
000000-00-0	PIP, LLC - Individual Life Short Term	Atlanta	GA	Asset was dissolved	09/25/2009	09/30/2021	0	1	0	0	0	1	0	1	0	0	(1)	(1)	0
000000-00-0	PIP, LLC - INTL REINSURANCE LP	Atlanta	GA	Asset was dissolved	06/30/2009	09/30/2021	0	8,285	0	0	0	8,285	0	8,285	8,036	0	(249)	(249)	0
000000-00-0	PIP, LLC - Legacy S8RA	Atlanta	GA	Asset was dissolved	02/28/2015	09/30/2021	0	11,472,004	0	0	0	11,472,004	0	11,472,004	0	0	(11,472,004)	(11,472,004)	0
000000-00-0	PIP, LLC - Structured Settlement Account	Atlanta	GA	Asset was dissolved	09/30/2009	09/30/2021	0	0	0	0	0	0	0	0	(80,642)	0	(80,642)	(80,642)	0
000000-00-0	Prudential Impact Investments Mortgage Loans LLC	Newark	NJ	Partial Disposition	01/27/2016	07/31/2021	0	0	0	0	0	0	0	24,714,024	24,714,024	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partial Disposition	03/26/2018	07/15/2021	0	0	0	0	0	0	0	334,365	334,365	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,914,450	21,117,210	0	0	0	21,117,210	0	46,165,600	27,937,005	0	(18,228,594)	(18,228,594)	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Partial Disposition	03/31/2010	09/29/2021	0	0	0	0	0	0	0	139,193	139,193	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor I, LLC- PICA	New York	NY	Asset was dissolved	09/22/2014	09/30/2021	22,232,088	(9,298,509)	0	0	0	(9,298,509)	0	12,933,579	9,656,857	0	(3,276,721)	(3,276,721)	0
000000-00-0	Green Pastures Wind Project Investor II, LLC- PICA	New York	NY	Asset was dissolved	02/27/2015	09/30/2021	15,533,275	(3,238,110)	0	0	0	(3,238,110)	0	12,295,165	5,667,002	0	(6,628,163)	(6,628,163)	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Partial Disposition	12/27/2007	08/04/2021	0	0	0	0	0	0	0	139,439	139,439	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Partial Disposition	12/16/2014	09/22/2021	0	0	0	0	0	0	0	373,481	373,481	0	0	0	0
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Partial Disposition	04/30/2012	09/30/2021	0	0	0	0	0	0	0	30,069	30,069	0	0	0	0
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Partial Disposition	12/31/2014	07/12/2021	0	0	0	0	0	0	0	(1,770,000)	(1,770,000)	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Partial Disposition	04/07/2015	07/01/2021	0	0	0	0	0	0	0	372,480	372,480	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							37,765,363	(12,536,619)	0	0	0	(12,536,619)	0	24,513,405	14,608,521	0	(9,904,884)	(9,904,884)	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Partial Disposition	12/31/2013	07/30/2021	0	0	0	0	0	0	0	279,720	279,720	0	0	0	0
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Partial Disposition	06/30/2006	07/30/2021	0	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	25,279,720	25,279,720	0	0	0	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Partial Disposition	01/24/2012	07/15/2021	0	0	0	0	0	0	0	1,128,529	1,128,529	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Partial Disposition	02/11/2011	07/15/2021	0	0	0	0	0	0	0	385,539	385,539	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Partial Disposition	10/03/2011	07/15/2021	0	0	0	0	0	0	0	455,589	455,589	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Partial Disposition	09/27/2016	07/15/2021	0	0	0	0	0	0	0	430,253	430,253	0	0	0	0

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Partial Disposition	07/02/2018	07/15/2021	0	0	0	0	0	0	0	341,233	341,233	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Partial Disposition	12/22/2011	07/15/2021	0	0	0	0	0	0	0	1,208,781	1,208,781	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Partial Disposition	02/28/2012	07/15/2021	0	0	0	0	0	0	0	561,205	561,205	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	4,511,129	4,511,129	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Partial Disposition	09/18/2018	07/15/2021	0	0	0	0	0	0	0	54,249	54,249	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	54,249	54,249	0	0	0	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Partial Disposition	11/30/2011		0	0	0	0	0	0	0	8,633	8,633	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	8,633	8,633	0	0	0	0
4899999. Total - Unaffiliated							134,730,751	6,555,278	0	0	0	6,555,278	1,327,322	187,016,773	184,851,761	(1,425,806)	(739,206)	(2,165,012)	(6,684,426)
4999999. Total - Affiliated							50,372,278	20,666,048	0	0	0	20,666,048	0	133,175,712	146,803,453	0	13,627,741	13,627,741	0
5099999 - Totals							185,103,029	27,221,326	0	0	0	27,221,326	1,327,322	320,192,486	331,655,214	(1,425,806)	12,888,535	11,462,729	(6,684,426)

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
0599999.	Subtotal - Bonds - U.S. Governments					2,139,501,346	2,093,300,372	4,921,460	XXX
1099999.	Subtotal - Bonds - All Other Governments					1,006,329,105	853,886,575	4,154,378	XXX
1799999.	Subtotal - Bonds - U.S. States, Territories and Possessions					16,000,000	16,000,000	0	XXX
2499999.	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					5,901,975	4,585,000	57,464	XXX
3199999.	Subtotal - Bonds - U.S. Special Revenues					134,108,069	105,969,659	1,181,558	XXX
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,637,423,773	6,862,552,984	37,273,244	XXX
4899999.	Subtotal - Bonds - Hybrid Securities					143,198	143,198	0	XXX
5599999.	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					105,890,000	100,000,000	581,800	XXX
8299999.	Subtotal - Bonds - Unaffiliated Bank Loans					189,805,993	206,640,348	759,317	XXX
8399997.	Total - Bonds - Part 3					11,235,103,459	10,243,078,136	48,929,221	XXX
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999.	Total - Bonds					11,235,103,459	10,243,078,136	48,929,221	XXX
8499999.	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					18,608,260	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					18,608,260	XXX	0	XXX
8999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					18,608,260	XXX	0	XXX
9099999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					43,868,072	XXX	0	XXX
9399999.	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					3,817,763,534	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					3,861,631,606	XXX	0	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					3,861,631,606	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					3,880,239,866	XXX	0	XXX
9999999.	Totals					15,115,343,325	XXX	48,929,221	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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
0599999.	Subtotal - Bonds - U.S. Governments					1,223,844,629	1,108,337,913	1,158,836,415	258,206,859	0	(155,098)	0	(155,098)	0	1,208,397,756	0	15,446,872	15,446,872	5,513,241	XXX	XXX
1099999.	Subtotal - Bonds - All Other Governments					941,340,274	804,675,038	959,843,604	9,300,061	0	(60,749)	0	(60,749)	(45,932)	954,191,016	(4,928,264)	(12,850,743)	(17,779,007)	4,304,757	XXX	XXX
1799999.	Subtotal - Bonds - U.S. States, Territories and Possessions					3,859,149	3,859,149	3,859,149	3,859,149	0	0	0	0	0	3,859,149	0	0	0	174,330	XXX	XXX
2499999.	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					475,959	475,959	459,407	464,327	0	11,633	0	11,633	0	475,959	0	0	0	18,982	XXX	XXX
3199999.	Subtotal - Bonds - U.S. Special Revenues					145,061,943	140,748,201	144,188,817	143,570,431	0	(1,129,014)	0	(1,129,014)	0	142,441,412	0	2,588,868	2,588,868	3,234,622	XXX	XXX
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					5,768,166,491	5,350,059,846	5,595,682,549	5,245,706,575	0	(945,361)	2,022	(947,383)	(26,528,534)	5,614,148,199	3,685,292	129,398,315	133,083,607	163,262,493	XXX	XXX
5599999.	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					33,931,539	3,099,649	2,442,837	2,767,783	0	25,363	0	25,363	0	45,812,677	(2,176,494)	(4,700,625)	(6,877,119)	95,647	XXX	XXX
8299999.	Subtotal - Bonds - Unaffiliated Bank Loans					164,853,617	167,926,602	157,634,236	131,872,757	0	4,150	7,668,570	(7,664,420)	(3,328,502)	157,208,963	3,061,636	148,355	3,209,991	6,025,798	XXX	XXX
8399997.	Total - Bonds - Part 4					8,281,533,600	7,579,182,357	8,022,947,014	5,795,747,942	0	(2,249,076)	7,670,592	(9,919,668)	(29,902,968)	8,126,535,132	(357,830)	130,031,042	129,673,212	182,629,870	XXX	XXX
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999.	Total - Bonds					8,281,533,600	7,579,182,357	8,022,947,014	5,795,747,942	0	(2,249,076)	7,670,592	(9,919,668)	(29,902,968)	8,126,535,132	(357,830)	130,031,042	129,673,212	182,629,870	XXX	XXX
8499999.	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,071,060	XXX	1,784,316	1,784,316	0	0	0	0	0	1,795,277	10,961	275,783	286,744	87,922	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					2,071,060	XXX	1,784,316	1,784,316	0	0	0	0	0	1,795,277	10,961	275,783	286,744	87,922	XXX	XXX
8999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					2,071,060	XXX	1,784,316	1,784,316	0	0	0	0	0	1,795,277	10,961	275,783	286,744	87,922	XXX	XXX
9099999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,630,785	XXX	11,122,430	3,648,624	0	0	0	0	(136,576)	11,066,368	(56,062)	(1,435,584)	(1,491,646)	0	XXX	XXX
9399999.	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					47,949,677	XXX	9,490,723,004	0	171,866,946	0	0	171,866,946	0	0	0	(3,050,323)	(3,050,323)	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					57,580,462	XXX	9,501,845,434	3,648,624	171,866,946	0	0	171,866,946	(136,576)	11,066,368	(56,062)	(4,485,908)	(4,541,970)	0	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					57,580,462	XXX	9,501,845,434	3,648,624	171,866,946	0	0	171,866,946	(136,576)	11,066,368	(56,062)	(4,485,908)	(4,541,970)	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					59,651,522	XXX	9,503,629,750	5,432,940	171,866,946	0	0	171,866,946	(136,576)	12,861,645	(45,101)	(4,210,125)	(4,255,225)	87,922	XXX	XXX
9999999.	Totals					8,341,185,123	XXX	17,526,576,764	5,801,180,882	171,866,946	(2,249,076)	7,670,592	161,947,278	(30,039,544)	8,139,396,777	(402,931)	125,820,918	125,417,987	182,717,792	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,684,710	11,124,431	0	32,691,939	XXX	32,691,939	15,201,336	(11,050)	0	0	0	XXX	XXX
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										55,225,750	0	0	51,725,495	XXX	51,725,495	(41,617,327)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										57,910,460	11,124,431	0	84,417,434	XXX	84,417,434	(26,415,991)	(11,050)	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										2,684,710	11,124,431	0	32,691,939	XXX	32,691,939	15,201,336	(11,050)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										55,225,750	0	0	51,725,495	XXX	51,725,495	(41,617,327)	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										57,910,460	11,124,431	0	84,417,434	XXX	84,417,434	(26,415,991)	(11,050)	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
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(3,032,590)	0	(13,573,669)	XXX	(13,573,669)	(8,134,374)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(3,032,590)	0	(13,573,669)	XXX	(13,573,669)	(8,134,374)	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										0	(3,032,590)	0	(13,573,669)	XXX	(13,573,669)	(8,134,374)	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										0	(3,032,590)	0	(13,573,669)	XXX	(13,573,669)	(8,134,374)	0	0	0	0	XXX	XXX
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										341,903,274	0	63,470,593	309,264,662	XXX	620,613,180	(6,484,218)	0	8,139	0	60,956,445	XXX	XXX
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,764,654)	(410,498)	77,359,349	42,376,643	XXX	266,002,562	0	335,543,155	(174,374)	0	137,234,798	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										340,138,621	(410,498)	140,829,942	351,641,305	XXX	886,615,742	(6,484,218)	335,543,155	(166,235)	0	198,191,243	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
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										596,708,184	101,695,525	25,383,985	1,172,715,810	XXX	1,173,961,803	(301,540,616)	0	(17,941,769)	0	669,196,437	XXX	XXX
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										0	(17,136,475)	(150,833)	(15,863,258)	XXX	(15,863,258)	1,214,392	0	58,826	0	0	XXX	XXX
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										737,149	23,516,522	12,480,113	164,435,397	XXX	166,425,040	43,964,320	111,046,449	(2,141,443)	0	37,524,478	XXX	XXX
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	281,795	4,670,127	21,320,188	XXX	21,320,188	80,062,838	0	104,499	0	12,391,465	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										597,445,333	108,357,366	42,383,392	1,342,608,138	XXX	1,345,843,772	(176,299,066)	111,046,449	(19,919,887)	0	719,112,380	XXX	XXX
1189999999. Subtotal - Swaps - Replication - Credit Default										(1,881,699)	144,825,137	14,940,076	139,235,575	XXX	141,340,000	0	0	(3,998,877)	0	6,589,642,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	144,825,137	14,940,076	139,235,575	XXX	141,340,000	0	0	(3,998,877)	0	6,589,642,177	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										938,611,458	101,695,525	88,854,578	1,481,980,472	XXX	1,794,574,982	(308,024,833)	0	(17,933,629)	0	730,152,882	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	127,688,662	14,789,243	123,372,317	XXX	125,476,742	1,214,392	0	(3,940,052)	0	6,589,642,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(1,027,505)	23,106,024	89,839,462	206,812,040	XXX	432,427,602	43,964,320	446,589,604	(2,315,817)	0	174,759,276	XXX	XXX
1389999999. Total Swaps - Total Return										0	281,795	4,670,127	21,320,188	XXX	21,320,188	80,062,838	0	104,499	0	12,391,465	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										935,702,254	252,772,006	198,153,410	1,833,485,018	XXX	2,373,799,514	(182,783,284)	446,589,604	(24,084,999)	0	7,506,945,800	XXX	XXX
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	4,014,978	XXX	(47,975,021)	0	(35,428,034)	(4,398,775)	0	58,101,241	XXX	XXX
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	29,482,509	XXX	29,482,509	341,151	29,513,483	5,120	0	2,198,127	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - Forwards										0	0	0	33,497,486	XXX	(18,492,512)	341,151	(5,914,551)	(4,393,656)	0	60,299,368	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										340,138,621	(410,498)	140,829,942	355,656,283	XXX	838,640,721	(6,484,218)	300,115,121	(4,565,010)	0	256,292,484	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										655,355,793	116,449,207	42,383,392	1,442,934,411	XXX	1,446,170,045	(210,508,280)	140,548,882	(19,914,767)	0	721,310,506	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	144,825,137	14,940,076	139,235,575	XXX	141,340,000	0	0	(3,998,877)	0	6,589,642,177	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										993,612,715	260,863,846	198,153,410	1,937,826,269	XXX	2,426,150,766	(216,992,497)	440,664,002	(28,478,654)	0	7,567,245,168	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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1539999999. Subtotal - Long Futures - Hedging Other													(15,873,853)	0	0	0	(364,349,148)	(364,349,148)	309,715,162	XXX	XXX
1579999999. Subtotal - Long Futures													(15,873,853)	0	0	0	(364,349,148)	(364,349,148)	309,715,162	XXX	XXX
1609999999. Subtotal - Short Futures - Hedging Other													(10,797)	0	0	0	75,479	75,479	93,610	XXX	XXX
1649999999. Subtotal - Short Futures													(10,797)	0	0	0	75,479	75,479	93,610	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													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	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													(15,884,650)	0	0	0	(364,273,669)	(364,273,669)	309,808,772	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													(15,884,650)	0	0	0	(364,273,669)	(364,273,669)	309,808,772	XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits				27,199,900	(22,670,000)	4,529,900

(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

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible][illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31410T-ME-2	FNMA POOL NO 896857		1.A	5,916	5,936	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1.A	5,828	5,835	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1.A	16,452	16,413	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1.A	19,593	19,527	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1.A	12,610	12,608	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1.A	31,160	31,109	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	60,552	59,834	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	51,740	51,106	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	23,721	23,743	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	15,838	15,764	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	20,359	20,282	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	20,256	20,342	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	41,799	41,375	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	73,093	72,551	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	55,397	54,668	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	62,685	61,755	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	144,718	142,342	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	45,043	44,496	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	46,726	45,903	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	23,679	23,611	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	61,892	59,536	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	70,589	67,860	02/01/2025
31418T-G9-2	FNMA POOL NO A05623		1.A	33,639	32,540	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	110,519	106,084	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	214,371	206,811	05/01/2025
31418Q-TE-3	FNMA POOL NO A03248		1.A	117,524	113,155	05/01/2025
31418Q-XL-2	FNMA POOL NO A03382		1.A	107,215	103,284	06/01/2025
3138A1-HM-6	FNMA POOL NO AHO235		1.A	292,036	280,309	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	129,477	134,805	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	99,836	97,076	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	79,446	75,273	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	127,001	131,125	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	161,341	151,911	11/01/2038
31417L-J2-3	FNMA POOL NO AC2576		1.A	404,518	387,365	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	130,775	125,876	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	235,228	223,080	02/01/2040
31418R-GH-8	FNMA POOL NO A03799		1.A	327,145	314,447	04/01/2040
31418U-B7-8	FNMA POOL NO A06361		1.A	135,394	130,584	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,460,097	2,334,258	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	880,648	836,208	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	542,954	515,372	07/01/2040
31418W-NZ-9	FNMA POOL NO A08507		1.A	257,604	248,333	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	723,898	689,612	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	436,576	419,179	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	1,118,125	1,077,206	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,644,249	1,596,721	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				11,679,260	11,227,209	XXX
3199999. Total - U.S. Special Revenues Bonds				11,679,260	11,227,209	XXX
502175-BB-0	LTC Properties Inc Series C Senior Note		2.C	720,815	718,169	11/22/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2.C	3,692,288	3,638,725	07/01/2022
70342B-AE-8	Patterson Companies Inc. Senior Note		2.C	360,883	359,085	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B	3,605,161	3,507,694	03/31/2023
02665#-ON-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1.G FE	15,895,088	15,889,496	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2.C	5,443,830	5,386,270	03/11/2022
08894#-AL-9	Tolko Industries Ltd. Senior Note		3.A	986,480	975,513	02/22/2022
09389#-AE-0	Vector Limited Senior Note		2.B FE	3,593,466	3,590,495	10/14/2021
44855#-AIW-0	Hy Vee, Inc. Senior Note		2.B	9,476,281	9,431,392	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2.C PL	5,421,693	5,386,270	01/31/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1.F FE	16,928,364	16,876,979	05/17/2022
78356H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2.B FE	2,915,150	2,872,235	06/01/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2.B	848,559	827,483	12/14/2022
74941B-AA-3	RDO Equipment Co Senior Secured Note		3.A	4,528,643	4,355,535	09/18/2025
C1465*-AF-0	CGI Group Inc Senior Note		2.A	7,739,099	7,689,404	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note		2.A	10,752,400	10,442,793	09/12/2024
87946F-A*-1	Teleperformance S.A. Senior Note		2.C	2,447,092	2,436,685	12/09/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1.F FE	4,322,894	4,309,016	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1.A FE	9,120,443	8,973,789	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	6,303,946	6,283,982	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1.D FE	15,482,346	15,440,640	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1.D FE	7,289,879	7,181,693	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	7,876,977	7,755,412	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1.G FE	12,964,691	12,927,048	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1.B FE	8,379,259	8,258,468	09/11/2022
59113B-AA-6	Metal Technologies IND Inc Senior Note		2.C	1,837,735	1,800,272	12/09/2022
852212-AD-1	Square Butte Electric SPNT		2.A FE	1,206,486	1,185,017	01/01/2024
606822-BL-7	mitsubishi UFJ FINANCIAL GROUP CORP FOREIGN		1.G FE	27,432,530	26,931,350	07/18/2022
677415-CP-4	Ohio Pwr Company CORPORATE		1.G FE	2,321,482	2,321,482	10/01/2021
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2.C	9,282,363	9,095,614	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	8,120,279	8,079,405	11/21/2022
71344B-DM-7	PEPSICO INC CORP FLOATER		1.E FE	6,822,628	6,822,178	10/06/2021
58646#-AL-8	Menasha Corporation Senior Note		2.B	3,357,859	3,344,290	02/07/2022
71344B-DU-9	PEPSICO INC CORP FLOATER		1.E FE	2,806,333	2,791,036	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2.B	2,276,161	2,235,480	12/12/2022
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	13,895,009	13,639,931	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1.G FE	16,830,729	16,511,453	02/03/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.B FE	2,240,888	2,202,336	02/15/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	11,195,298	11,131,625	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1.F FE	9,345,302	9,336,201	02/24/2023
19109B-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2.B	3,893,534	3,801,689	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	6,691,624	6,643,066	03/09/2023
49327M-ZZ-6	KEYBANK NA BANK NOTE		1.G FE	13,644,759	13,462,576	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	6,717,495	6,608,402	08/28/2023
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	41,254,412	41,204,965	02/04/2022
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1.C FE	35,936,356	35,908,466	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	35,934,229	35,908,466	02/18/2022
918204-AZ-1	V F CORP CORPORATE		2.A FE	27,185,342	26,929,818	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2.A FE	4,336,152	4,308,127	05/07/2022
458140-BC-3	INTEL CORP CORP FLOATER		1.E FE	3,597,251	3,575,262	05/11/2022
92866B-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	21,861,834	21,541,013	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.G FE	10,834,027	10,703,625	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	7,908,400	7,536,689	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	5,459,660	5,383,601	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL INC CORPORATE		1.F FE	6,909,353	6,810,424	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		1.G FE	7,665,223	7,536,902	06/01/2023
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		2.A FE	3,742,021	3,734,480	03/22/2022
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	6,235,514	6,101,389	05/13/2023
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1.E FE	29,594,575	29,440,082	05/12/2022
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	17,351,053	17,311,515	09/23/2023

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2.B	1,129,326	1,098,799	07/19/2022
02112*-AG-2	AlSCO Inc. Senior Unsecured Note		1.G	7,225,790	7,033,835	04/17/2025
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		1.F FE	3,238,882	3,231,762	05/16/2022
29206*-AC-1	Empire Southwest LLC Senior Note		2.C	1,368,990	1,346,567	07/25/2022
375558-BV-4	GILEAD SCIENCES INC CORP FLOATER		2.A FE	7,541,898	7,540,778	09/29/2023
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	7,541,499	7,539,014	09/29/2023
44929*-AD-6	IGRE REIT HLDGS Senior Note		2.B	1,158,285	1,116,753	03/08/2023
50212*-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured Note		1.G	659,684	642,047	10/07/2024
55349*-A*-7	MSA Safety Incorporated Series A Senior Note		2.C	1,408,022	1,406,535	10/13/2021
85858*-HB-2	Stapan Co Senior Note		2.C PL	3,589,451	3,462,602	11/01/2023
71704*-AB-5	Peyto Exploration & Dev Corp Senior Note		3.C	3,812,673	3,672,886	09/06/2022
B6961*-AB-4	Puratos NV Senior Note		2.A	1,575,337	1,513,659	11/17/2023
P2604*-AA-7	CIBanco SA Inst Banca Mit Div Senior Unsecured Note		2.C	2,272,396	2,154,508	06/30/2023
00287Y-BP-3	ABBYIE INC CORP FLOATER		2.B FE	2,529,602	2,513,593	11/21/2022
06367C-2Y-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT		1.D FE	19,395,179	19,390,572	12/13/2021
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	4,502,545	4,488,558	12/16/2023
637639-AC-6	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	17,326,212	17,310,036	12/07/2023
863667-BB-9	STRYKER CORP CORPORATE		2.A FE	8,618,610	8,612,635	12/01/2023
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	37,751,139	37,703,890	06/13/2022
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1.D FE	42,746,335	42,731,075	01/03/2022
78012U-ZC-2	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	17,958,644	17,954,233	12/16/2021
83368Y-FS-1	SOCIETE GENERALE SA COMMERCIAL PAPER		1.E FE	35,920,313	35,908,466	12/13/2021
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		1.G FE	12,300,172	12,298,650	03/09/2023
05565*-BN-4	BMW US CAP CORP LLC CORP FLOATER		1.F FE	15,212,836	15,081,556	04/01/2024
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	32,319,623	32,270,571	03/01/2024
81782*-AA-8	7-ELEVEN INC CORPORATE		2.B FE	6,555,196	6,549,586	02/10/2023
81782*-AB-6	7-ELEVEN INC CORPORATE		2.B FE	9,241,199	9,240,366	02/10/2024
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		1.F	2,631,771	2,533,701	04/15/2028
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		1.D FE	19,972,125	19,929,199	01/12/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	6,742,853	6,732,837	02/02/2024
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		1.F FE	15,501,081	15,530,412	03/01/2024
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	15,002,453	15,072,415	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		1.D FE	22,700,489	22,622,334	02/09/2024
04636N-AC-7	ASTRAZENECA PLC CORPORATE		1.G FE	19,416,719	19,388,998	05/28/2024
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOATER		1.F FE	15,557,324	15,530,412	04/06/2023
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		1.F FE	7,187,285	7,180,532	06/03/2024
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		2.B FE	6,114,939	6,103,787	07/15/2023
670837-AC-7	OGX ENERGY CORP CORPORATE		2.A FE	8,079,228	8,079,405	05/26/2023
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		1.F FE	6,918,396	6,912,380	06/24/2024
74256L-EM-7	PRINCIPAL LIFE GLB FND II CORP FLOATER		1.E FE	4,141,248	4,129,474	04/12/2024
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.E FE	6,324,521	6,319,890	04/12/2023
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.F FE	24,013,100	23,968,901	09/10/2024
02665H-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	8,257,841	8,253,603	08/09/2024
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		1.G FE	3,056,330	3,052,220	10/01/2024
14149*-AG-4	Cardinal Glass Industries Senior Note		2.B	5,025,347	4,924,487	07/28/2022
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		1.F FE	6,186,851	6,193,668	08/12/2024
40256*-AC-9	Gulf States Toyota Inc/Friedki Senior Note		2.B	277,266	267,159	06/04/2024
57169*-AT-4	Mars Inc. Senior Note		1.F	3,546,315	3,334,101	10/11/2024
97651*-AE-4	WinWholesale, Inc Senior Note		2.C	734,519	704,062	02/11/2024
21684L-BN-1	COOPERATIVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	10,233,205	10,233,913	07/06/2022
43761A-A*-7	HomeServe plc Sr. Unsecured Note		2.B	7,753,379	7,576,450	10/07/2022
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN FLOATER		1.F FE	9,351,227	9,336,201	09/16/2024
T7841*-AA-1	Recordati Ind Chim E Farm SpA Senior Note		2.B	7,100,496	7,109,876	09/30/2026
580589-BB-7	McGrath RentCorp Sr. Unsecured		3.A	5,395,060	5,393,694	11/07/2022
81725T-FB-4	Sensient Tech Corp. Senior Note		2.B	6,662,308	6,660,938	11/07/2022
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			1,142,085,140	1,134,281,081	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 04-18CB		1.A FM	4,899	4,885	09/25/2035
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMIT CMO FLOATER		1.A FM	40,303	39,274	06/25/2035
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	12,572,038	12,567,963	03/10/2022
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER		2.B FE	27,982,194	28,008,604	04/11/2022
55351L-10-2	MRAIT FREEDOM CMO FLOATER		1.G Z	35,981,310	35,908,466	02/22/2023
55347F-10-2	MRAIT AGY ITH CMO FLOATER		1.F Z	35,908,466	35,908,466	09/15/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	23,340,501	23,340,503	09/10/2022
3399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			135,829,711	135,778,160	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM 14-CR CMBS		1.A FM	7,457,478	7,555,855	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	1,189,632	1,167,643	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	1,582,733	1,577,088	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	5,372,751	5,278,169	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	1,511,421	1,492,416	02/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,820,331	1,788,301	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	528,716	518,813	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	5,775,967	5,616,843	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	888,016	871,235	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM 13-CR CMBS		1.A FM	1,336,913	1,306,860	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM 13-CR CMBS		1.A FM	1,810,157	1,760,389	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,923,542	6,748,364	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	343,682	333,560	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	11,376,412	11,074,725	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM 14-UB CMBS		1.A FM	4,782,112	4,630,697	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,186,114	6,025,247	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	4,176,027	4,044,643	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM 14-LC CMBS		1.A FM	4,388,269	4,255,795	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	477,599	461,040	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,843,194	1,796,823	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,752,885	6,535,410	07/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	9,551,903	9,160,067	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM 15-CR CMBS		1.A FM	11,701,818	11,632,629	03/10/2048
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	2,885,961	2,817,905	05/10/2047
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1.A FM	10,151,166	10,120,583	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1.A FM	1,833,363	1,828,254	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	6,918,322	6,898,118	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	3,396,693	3,327,036	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM 15-DC CMBS		1.A FM	1,251,909	1,231,086	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1.A FM	3,616,340	3,598,260	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	1,768,051	1,765,309	03/10/2050
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,166,976	3,173,103	08/15/2046
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		1.A FM	1,717,399	1,716,381	05/10/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM 13-CR CMBS		1.A FM	8,019,122	7,885,686	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,829,260	5,715,428	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,945,167	4,835,694	05/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,660,058	4,571,639	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,783,679	2,774,842	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	3,299,685	3,294,242	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	12,207,735	12,212,601	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,836,326	3,831,244	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	2,100,976	2,101,765	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	3,587,125	3,590,002	02/15/2051
3499999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities			185,762,986	182,921,789	XXX
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1.D	30,467	30,268	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1.D	28,565	28,314	09/27/2022
006278-AT-2	Adams Mill CLO Ltd CLO		1.A FE	316,558	316,558	07/15/2026

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
879690-AL-1	TELOS CLO LTD CLO		1.A FE	274,232	274,228	07/17/2026
05633M-AB-9	BAC San Jose DPR Funding Senior Secured Note		3.A FE	748,888	747,858	11/15/2021
04965C-AJ-7	CSAM CLO		1.A FE	16,059,563	16,039,129	04/22/2027
67091Y-AJ-3	OCP CLO		1.A FE	652,192	652,144	07/15/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	1,959,253	1,959,470	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1.A FE	5,420,180	5,420,179	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	23,735,767	23,735,760	01/18/2028
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	341,097	340,414	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1.A FE	194,557	194,356	01/17/2023
14314X-AC-3	CARMAX AUTO ASSET BACKED		1.A FE	216,062	215,801	01/17/2023
94978F-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	151,889	146,137	01/03/2025
94978F-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	361,749	348,580	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	11,189,624	11,189,377	04/20/2028
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1.A FE	10,550,527	10,550,942	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	6,475,285	6,480,357	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1.A FE	10,898,519	10,900,121	05/20/2029
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1.A FE	13,828,562	13,822,545	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	297,746	296,842	08/16/2027
07131X-AV-6	BATTALION CLO LTD CLO		1.A FE	2,658,334	2,653,867	07/17/2028
14313F-AD-1	CARMAX AUTO ASSET BACKED		1.A FE	2,243,300	2,228,597	06/15/2023
28851Q-AE-3	ELLINGTON CLO I LTD CLO, 17-1A CLO		1.A FE	9,259,149	9,258,990	10/15/2029
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1.A FE	729,697	725,755	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1.A FE	378,333	377,391	01/17/2023
65479G-AD-1	NISSAN AUTO ASSET BACKED		1.A FE	990,734	985,861	03/15/2023
67109M-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	8,331,222	8,331,729	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	8,405,769	8,405,085	07/30/2027
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1.A FE	568,552	565,956	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	2,573,178	2,552,944	11/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1.A FE	1,752,400	1,737,806	10/16/2023
98162M-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	3,766,509	3,727,360	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	205,295	204,459	05/20/2024
254683-OK-9	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1.A FE	1,230,985	1,220,607	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,859,495	1,852,873	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	2,472,614	2,423,192	01/15/2031
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.G Z	3,735,954	3,645,427	08/15/2024
87249F-AC-8	TPG CLO		1.A FE	2,305,706	2,297,437	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	12,876,673	12,876,415	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	9,164,797	9,158,392	10/20/2028
30284B-AN-2	FNBM LLC Senior Secured		1.F PL	31,056,042	30,672,694	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1.A FE	1,255,902	1,244,450	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1.A FE	2,319,216	2,300,126	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1.A FE	3,015,323	2,980,332	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	6,725,489	6,664,110	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	8,079,728	7,971,586	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1.A FE	7,404,111	7,330,908	08/15/2028
87248V-AC-4	TPG CLO		1.A FE	9,421,624	9,413,355	04/26/2028
55821T-AA-5	MADISON PARK FUNDING LTD CLO		1.A FE	15,534,557	15,462,632	04/15/2029
43815M-AC-0	HONDA AUTO ASSET BACKED		1.A FE	1,168,650	1,160,281	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1.A FE	4,425,614	4,344,857	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	4,643,211	4,596,679	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	650,467	641,161	10/25/2048
45941Q-AB-5	International Diversified Co Senior Secured		2.C FE	567,563	561,177	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1.A FE	8,972,843	8,977,117	07/19/2027
29374M-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	3,506,151	3,466,546	05/20/2025
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1.A FE	2,101,938	2,095,456	01/20/2023
43813R-AC-1	HONDA AUTO ASSET BACKED		1.A FE	7,892,292	7,809,475	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,929,382	1,908,247	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	1,508,131	1,501,079	08/15/2028
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1.A FE	1,525,818	1,522,941	05/15/2046
55819Q-AY-3	MADISON PARK FUNDING LTD CLO		1.A FE	17,038,308	17,032,185	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	5,123,873	5,123,830	02/20/2028
64129U-BJ-3	NEUBERGER CLO CLO		1.A FE	9,818,985	9,820,966	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	26,908,193	26,912,572	04/23/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	18,237,901	18,215,538	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	14,185,167	14,181,363	02/20/2030
12550L-AS-1	CIFC CLO CLO		1.A FE	8,975,261	8,977,117	04/15/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	22,582,567	22,555,311	04/17/2030
65479M-AB-2	NISSAN AUTO ASSET BACKED		1.A FE	865,038	864,427	12/15/2022
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		1.A FE	53,214	53,181	03/16/2023
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	17,818,525	17,507,203	04/17/2031
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	13,273,136	13,232,354	07/20/2026
34531R-AB-3	FORD AUTO ASSET BACKED		1.A FE	869,397	869,132	12/15/2022
34531R-AC-1	FORD AUTO ABS FLOATER		1.A FE	772,693	772,562	12/15/2022
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		1.A FE	2,123,328	2,122,222	01/17/2023
50246F-AC-3	LVNV Funding LLC Senior Secured		1.G PL	3,745,595	3,617,778	03/15/2023
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	2,846,123	2,844,501	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	3,407,815	3,411,265	08/14/2025
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	6,462,084	6,445,902	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	5,877,167	5,576,155	04/07/2027
87249A-AA-3	TPG CLO		1.A FE	5,645,913	5,606,431	01/20/2031
62616F-AB-1	DPR-OR Limited Senior Secured Note		3.A FE	2,755,670	2,545,013	12/15/2026
63921F-AA-7	Global SC Finance III Ltd. Senior Secured Note		1.F PL	5,044,307	4,811,416	02/17/2027
14316H-AC-6	CARMAX AUTO ASSET BACKED		1.A FE	6,513,699	6,498,520	08/15/2025
80286R-AB-3	SANTANDER AUTO ASSET BACKED		1.A FE	10,699,562	10,687,888	11/20/2023
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	18,857,689	18,867,940	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO		1.A FE	34,303,655	34,324,438	10/15/2028
07132A-CC-5	BATTALION CLO LTD CLO		1.A FE	4,128,569	4,129,474	07/18/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	37,698,456	37,703,890	07/15/2029
48250E-AA-3	KKR CLO CLO		1.A FE	161,625	161,588	10/17/2031
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		1.A FE	538,626	538,627	01/15/2031
55818H-BQ-0	MADISON PARK FUNDING LTD CLO		1.A FE	11,735,056	11,736,785	01/20/2029
62432M-AA-7	MOUNTAIN VIEW CLO CLO		1.A FE	8,911,854	8,913,075	04/15/2029
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	3,523,225	3,523,222	10/22/2030
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	888,832	888,005	10/30/2030
67515H-DG-8	OCEAN TRAILS CLO CLO		1.A FE	36,730,886	36,734,361	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		1.A FE	3,589,240	3,590,847	07/20/2030
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		1.A FE	47,333,049	47,309,404	10/20/2031
83609N-AN-0	SOUNDPOINT CLO CLO		1.A FE	19,771,081	19,773,493	01/23/2029
83611G-AL-5	SOUND POINT CLO I LTD CLO		1.A FE	17,954,786	17,954,233	10/20/2030
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	5,667,453	5,668,724	10/25/2028
92330M-BJ-5	Venture CDO Ltd CLO		1.A FE	35,147,167	35,158,449	10/20/2028
98625T-AJ-4	YORK CLO		1.A FE	897,710	865,450	01/22/2031
98887V-AA-1	ZAIS CDO CLO		1.A FE	1,052,836	1,052,795	04/15/2030
12550Y-AN-4	CIFC CLO CLO		1.A FE	35,900,818	35,908,466	04/20/2030
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BACKED		1.A FE	7,603,386	7,593,919	12/11/2034
01749T-AN-0	ADAGIO CLO CLO		1.A FE	22,199,438	22,206,002	01/15/2030
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	30,158,780	30,163,112	07/20/2029
14315B-AA-4	CARLYLE CLO		1.A FE	1,256,832	1,256,796	01/15/2030
28853R-AL-3	ELLINGTON CLO I LTD CLO, 17-1A CLO		1.A FE	23,506,606	23,520,045	04/15/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	33,114,172	33,125,560	10/23/2031
89640X-BK-1	TRINITAS CLO LTD CLO		1.A FE	37,705,024	37,702,709	10/18/2031
13876G-AJ-7	CANYON CLO CLO		1.A FE	35,899,730	35,908,466	07/15/2030
75527B-AE-4	RE Rosamond One, LLC Senior Note in a Project		2.B PL	1,378,268	1,306,102	12/31/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	6,418,631	6,068,531	05/15/2027

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
14918J-AN-0	CATHEDRAL LAKE LTD CLO		1 A FE	35,908,466	35,908,466	10/15/2029
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1 A FE	8,977,117	8,977,117	10/20/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,083,494,610	1,080,369,655	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,547,172,447	2,533,350,685	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				1,142,085,140	1,134,281,081	XXX
6499999. Total - Residential Mortgage-Backed Securities				147,508,971	147,005,369	XXX
6599999. Total - Commercial Mortgage-Backed Securities				185,762,986	182,921,789	XXX
6699999. Total - Other Loan-Backed and Structured Securities				1,083,494,610	1,080,369,655	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				2,558,851,707	2,544,577,894	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717610662, Mayersville, Mississippi			934,322	913,828	
000000-00-0	717610689, Hayes, South Dakota			702,419	681,932	
000000-00-0	717610790, Lost Hills, California			3,136,348	3,079,779	
000000-00-0	717610827, Somerton, Arizona			259,676	254,950	
000000-00-0	717610999, Bell City, Missouri			797,754	764,920	
000000-00-0	717611009, Wasco, California			1,476,935	1,390,331	
000000-00-0	717611106, Bakersfield, California			1,584,744	1,481,224	
000000-00-0	717611127, Batesville, Mississippi			254,453	253,134	
000000-00-0	717611169, Sheridan Lake, Colorado			1,286,220	1,164,535	
000000-00-0	717611188, Marion, Arkansas			152,031	148,200	
000000-00-0	717611200, Roggen, Colorado			177,319	163,055	
000000-00-0	717611253, Acampo, California			325,685	323,176	
000000-00-0	717611255, Clarksdale, Mississippi			324,151	321,437	
000000-00-0	717611287, Bradley, California			266,957	258,541	
000000-00-0	717611289, Dumas, Arkansas			361,605	357,080	
000000-00-0	717611304, Healdsburg, California			1,279,622	1,263,978	
000000-00-0	717611336, Moro, Arkansas			1,459,214	1,397,893	
000000-00-0	717611505, Sonoma, California			991,383	974,269	
000000-00-0	717611567, Bakersfield, California			393,909	377,039	
000000-00-0	717611665, Lost Hills, California			1,980,694	1,920,475	
000000-00-0	717611726, Ukiah, California			4,902,604	4,757,865	
000000-00-0	717611826, Brewster, Washington			5,745,355	5,745,355	
000000-00-0	706102048, Compton, California			232,661	226,215	
000000-00-0	706102103, Compton, California			94,473	93,070	
000000-00-0	706102343, Lawrenceville, Georgia			126,762	124,729	
000000-00-0	706103071, Santa Barbara, California			278,305	270,700	
000000-00-0	706105099, Citrus Heights, California			702,092	642,551	
000000-00-0	706106322, Walnut, California			1,295,154	1,137,625	
000000-00-0	706107134, Elmhurst, Illinois			1,010,817	970,048	
000000-00-0	706107159, Alexandria, Kentucky			405,975	376,354	
000000-00-0	706107241, Portland, Oregon			694,271	649,137	
000000-00-0	706107434, Boston, Massachusetts			1,146,492	1,013,714	
000000-00-0	706107461, City Of Industry, California			1,773,886	1,572,600	
000000-00-0	706108313, Orlando, Florida			1,181,382	1,170,993	
000000-00-0	706108495, Arlington, Virginia			3,969,408	3,612,148	
000000-00-0	706108630, Brea, California			3,006,731	2,897,052	
000000-00-0	706108642, Miami, Florida			10,905,796	10,855,800	
000000-00-0	706108674, Rochester, New York			540,275	533,924	
000000-00-0	706108691, Schaumburg, Illinois			1,055,974	1,019,238	
000000-00-0	706108713, Farmington, Connecticut			8,300,730	8,108,321	
000000-00-0	706108714, Costa Mesa, California			1,231,924	1,205,376	
000000-00-0	706108726, Ontario, California			469,776	463,599	
000000-00-0	706108728, Thousand Oaks, California			473,864	473,864	
000000-00-0	706108812, Redmond, Washington			3,877,634	3,806,297	
000000-00-0	706108817, Redmond, Washington			3,693,097	3,398,376	
000000-00-0	706108848, San Francisco, California			3,816,638	3,734,480	
000000-00-0	706108878, Richardson, Texas			4,687,425	4,595,377	
000000-00-0	706108909, Des Plaines, Illinois			481,699	477,394	
000000-00-0	706108919, La Grange, Illinois			740,327	733,711	
000000-00-0	706108920, Palatine, Illinois			114,600	113,576	
000000-00-0	706108924, San Diego, California			9,040,085	8,776,912	
000000-00-0	706108930, San Diego, California			1,404,410	1,368,937	
000000-00-0	706108931, San Diego, California			3,393,066	3,301,327	
000000-00-0	706108979, Atlanta, Georgia			7,086,692	6,875,051	
000000-00-0	706108997, Irvine, California			1,524,950	1,486,153	
000000-00-0	706109009, Chicago, Illinois			2,113,539	2,098,757	
000000-00-0	706109012, River Grove, Illinois			1,741,449	1,692,976	
000000-00-0	706109028, Cincinnati, Ohio			3,563,340	3,313,837	
000000-00-0	706109055, Chicago, Illinois			8,501,715	8,306,098	
000000-00-0	706109106, Portland, Oregon			3,382,161	3,269,875	
000000-00-0	706109116, Peabody, Massachusetts			668,495	662,390	
000000-00-0	706109133, Richardson, Texas			254,065	248,729	
000000-00-0	706109173, Clearwater, Florida			2,097,780	2,009,202	
000000-00-0	706109261, Arlington, Virginia			3,815,031	3,608,801	
000000-00-0	706109299, Atlanta, Georgia			3,431,185	3,212,180	
000000-00-0	706109321, Vancouver, Washington			25,609	25,424	
000000-00-0	706109322, Gresham, Oregon			19,818	19,675	
000000-00-0	706109323, Tualatin, Oregon			8,696	8,625	
000000-00-0	706109324, Beaverton, Oregon			17,892	17,746	
000000-00-0	706109325, Salem, Oregon			23,930	23,757	
000000-00-0	706109326, Salem, Oregon			14,543	14,424	
000000-00-0	706109327, Medford, Oregon			15,932	15,803	
000000-00-0	706109328, Bend, Oregon			15,477	15,351	
000000-00-0	706109329, Tillamook, Oregon			14,991	14,869	
000000-00-0	706109330, Auburn, Washington			20,485	20,337	
000000-00-0	706109331, Yelm, Washington			18,452	18,302	
000000-00-0	706109332, Longview, Washington			35,731	35,474	
000000-00-0	706109333, Billings, Montana			38,115	37,840	
000000-00-0	706109334, Idaho Falls, Idaho			34,808	34,557	
000000-00-0	706109335, Boise, Idaho			40,686	40,393	
000000-00-0	706109336, Sparks, Nevada			46,132	45,800	
000000-00-0	706109392, Fontana, California			1,011,498	941,344	
000000-00-0	706109394, Corvallis, Oregon			18,451	18,301	
000000-00-0	706109441, Dublin, California			466,106	458,015	
000000-00-0	706109500, Long Beach, California			5,339,479	5,009,791	
000000-00-0	706109529, Chino, California			1,071,232	998,767	
000000-00-0	706109535, Clackamas, Oregon			2,051,633	1,917,285	
000000-00-0	706109560, Bronx, New York			969,856	896,090	
000000-00-0	706109561, Staten Island, New York			937,527	866,220	
000000-00-0	706109562, Brooklyn, New York			2,036,698	1,881,789	

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
000000-00-0	706109603, Billerica, Massachusetts			6,861,466	6,463,524	
000000-00-0	706109612, Nashville, Tennessee			6,847,649	6,514,793	
000000-00-0	706109617, Berkeley, California			2,194,695	2,066,868	
000000-00-0	706109680, Newnan, Georgia			2,885,833	2,855,208	
000000-00-0	706109704, Washington, District of Columbia			6,962,130	6,605,832	
000000-00-0	706109857, Lyndhurst, New Jersey			12,737,994	12,713,170	
000000-00-0	706109916, Washington, District of Columbia			8,155,696	8,096,467	
000000-00-0	706109929, Coppell, Texas			1,063,353	1,037,699	
000000-00-0	706109930, Coppell, Texas			1,126,531	1,099,352	
000000-00-0	706109931, Coppell, Texas			1,385,328	1,351,906	
000000-00-0	706109932, Arlington, Texas			1,189,708	1,161,005	
000000-00-0	706109933, Arlington, Texas			882,956	861,655	
000000-00-0	706109937, San Francisco, California			3,820,385	3,734,480	
000000-00-0	706110000, Miami, Florida			1,176,895	1,120,703	
000000-00-0	706110065, Carrollton, Texas			4,508,946	4,391,453	
000000-00-0	706110092, Arlington, Virginia			4,568,340	4,372,698	
000000-00-0	706110112, Thousand Oaks, California			11,411,756	11,369,030	
000000-00-0	706110113, Scottsdale, Arizona			7,749,935	7,720,920	
000000-00-0	706110138, Dallas, Texas			637,803	629,296	
000000-00-0	706110193, Branford, Connecticut			849,705	825,765	
000000-00-0	706110247, Secaucus, New Jersey			2,269,476	2,159,305	
000000-00-0	706110324, San Diego, California			16,836,310	16,686,568	
000000-00-0	706110334, Atlanta, Georgia			3,473,105	3,303,579	
000000-00-0	706110365, Walnut Creek, California			9,460,443	9,380,669	
000000-00-0	706110388, Marquette, Michigan			17,928	17,782	
000000-00-0	706110389, Cadillac, Michigan			4,846	4,806	
000000-00-0	706110390, Baltimore, Maryland			8,480	8,411	
000000-00-0	706110391, Frederick, Maryland			36,341	36,078	
000000-00-0	706110392, Pikesville, Maryland			242	240	
000000-00-0	706110393, Vancouver, Washington			1,934	1,918	
000000-00-0	706110394, Gresham, Oregon			1,025	1,016	
000000-00-0	706110395, Tualatin, Oregon			790	783	
000000-00-0	706110396, Beaverton, Oregon			647	642	
000000-00-0	706110397, Salem, Oregon			1,037	1,028	
000000-00-0	706110398, Salem, Oregon			1,097	1,088	
000000-00-0	706110399, Medford, Oregon			1,260	1,250	
000000-00-0	706110400, Bend, Oregon			785	779	
000000-00-0	706110401, Tillamook, Oregon			1,032	1,024	
000000-00-0	706110402, Auburn, Washington			1,371	1,360	
000000-00-0	706110403, Yelm, Washington			795	788	
000000-00-0	706110404, Longview, Washington			773	766	
000000-00-0	706110405, Corvallis, Oregon			1,105	1,096	
000000-00-0	706110406, Billings, Montana			2,680	2,658	
000000-00-0	706110407, Idaho Falls, Idaho			1,473	1,461	
000000-00-0	706110408, Boise, Idaho			3,053	3,028	
000000-00-0	706110409, Sparks, Nevada			2,161	2,143	
000000-00-0	706110423, San Francisco, California			13,007,135	12,408,530	
000000-00-0	706110462, West Valley City, Utah			1,759,515	1,759,515	
000000-00-0	706110512, Houston, Texas			8,265,775	7,752,371	
000000-00-0	706110629, San Francisco, California			3,463,782	3,218,476	
000000-00-0	706110641, San Francisco, California			14,542,929	14,542,929	
000000-00-0	706110670, San Diego, California			2,858,445	2,870,850	
000000-00-0	706110671, Washington, District of Columbia			3,482,256	3,497,343	
000000-00-0	706110706, Atlanta, Georgia			5,296,031	5,296,031	
000000-00-0	706110710, Atlanta, Georgia			4,160,240	4,160,240	
000000-00-0	706110711, Irving, Texas			680,810	680,810	
000000-00-0	706110764, San Diego, California			4,797,246	4,781,930	
000000-00-0	706110860, Glendale, Arizona			2,708,955	2,708,955	
000000-00-0	706110870, Peachtree Corners, Georgia			12,388,421	12,388,421	
000000-00-0	706110871, Fairport, New York			1,389,388	1,389,388	
000000-00-0	706110872, Rochester, New York			3,211,258	3,211,258	
000000-00-0	706110873, Canandaigua, New York			397,686	397,686	
000000-00-0	706110874, Avon, New York			2,134,776	2,134,776	
000000-00-0	706110875, Camillus, New York			159,952	159,952	
000000-00-0	706110876, Harrisburg, Pennsylvania			3,334,599	3,334,599	
000000-00-0	706110877, Lexington, South Carolina			2,894,222	2,894,222	
000000-00-0	706110878, Rochester, New York			5,471,732	5,471,732	
000000-00-0	706110879, Baldwinsville, New York			1,333,138	1,333,138	
000000-00-0	706110882, Victor, New York			2,745,531	2,745,531	
000000-00-0	706110883, Rochester, New York			1,114,685	1,114,685	
000000-00-0	706110884, Camillus, New York			1,517,729	1,517,729	
000000-00-0	706110885, Cheektowaga, New York			4,995,768	4,995,768	
000000-00-0	706110886, Harrisburg, Pennsylvania			2,208,505	2,208,505	
000000-00-0	706110887, Fairport, New York			2,085,505	2,085,505	
000000-00-0	706110888, Rochester, New York			654,535	654,535	
000000-00-0	706110889, Avalon, Pennsylvania			790,713	790,713	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,649,986	2,649,986	
000000-00-0	706110891, Rochester, New York			1,575,935	1,575,935	
000000-00-0	706110892, Buffalo, New York			340,446	340,446	
000000-00-0	706110893, Victor, New York			850,016	850,016	
000000-00-0	706110894, Canonsburg, Pennsylvania			2,036,086	2,036,086	
000000-00-0	706110895, Rochester, New York			467,838	467,838	
000000-00-0	706110896, Victor, New York			1,445,247	1,445,247	
000000-00-0	706110897, Webster, New York			2,600,567	2,600,567	
000000-00-0	706110901, Staten Island, New York			1,065,580	1,011,127	
000000-00-0	706110956, Houston, Texas			3,393,350	3,393,350	
000000-00-0	706110961, Tampa, Florida			12,388,421	12,388,421	
000000-00-0	706110971, Scottsdale, Arizona			1,916,290	1,916,290	
000000-00-0	706110972, Glendale, Arizona			747,137	747,137	
000000-00-0	706110973, Littleton, Colorado			1,561,928	1,561,928	
000000-00-0	706110974, Dallas, Texas			853,722	853,722	
000000-00-0	706110975, Virginia Beach, Virginia			647,126	647,126	
000000-00-0	706110976, San Antonio, Texas			707,167	707,167	
000000-00-0	706110977, Houston, Texas			350,383	350,383	
000000-00-0	706110978, Scottsdale, Arizona			713,050	713,050	
000000-00-0	706110979, Grapevine, Texas			2,458,388	2,458,388	
000000-00-0	706110980, Geneva, Illinois			1,173,652	1,173,652	
000000-00-0	706110981, Medina, Ohio			359,207	359,207	
000000-00-0	706110982, Gilbert, Arizona			412,327	412,327	
000000-00-0	706110983, Lubbock, Texas			757,519	757,519	
000000-00-0	706110984, Andover, Minnesota			480,327	480,327	
000000-00-0	706110985, Mansfield, Texas			156,764	156,764	
000000-00-0	706110986, Frisco, Texas			490,016	490,016	
000000-00-0	706110987, Phoenix, Arizona			1,175,901	1,175,901	
000000-00-0	706110988, Lemont, Illinois			1,217,082	1,217,082	
000000-00-0	706110989, Solon, Ohio			435,340	435,340	
000000-00-0	706110990, Phoenix, Arizona			807,870	807,870	
000000-00-0	706110991, Mesa, Arizona			408,693	408,693	
000000-00-0	706110992, Naperville, Illinois			143,268	143,268	
000000-00-0	706110993, Cave Creek, Arizona			1,225,042	1,225,042	
000000-00-0	706110994, Katy, Texas			1,073,815	1,073,815	
000000-00-0	706110995, Fort Worth, Texas			971,728	971,728	
000000-00-0	706110996, Glendale, Arizona			467,869	467,869	
000000-00-0	706110997, Santa Clarita, California			1,801,572	1,801,572	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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
000000-00-0	706110998, Fort Lauderdale, Florida			1,418,660	1,418,660	
000000-00-0	706110999, Phoenix, Maryland			172,336	172,336	
000000-00-0	706111000, Gaithersburg, Maryland			641,936	641,936	
000000-00-0	706111001, Medina, Ohio			842,130	842,130	
000000-00-0	706111002, Austin, Texas			1,257,225	1,257,225	
000000-00-0	706111003, Austin, Texas			648,511	648,511	
000000-00-0	706111004, San Antonio, Texas			2,305,085	2,305,085	
000000-00-0	706111005, Cedar Park, Texas			1,771,965	1,771,965	
000000-00-0	706111006, Lantana, Texas			1,342,528	1,342,528	
000000-00-0	706111007, Parker, Colorado			210,946	210,946	
000000-00-0	706111008, Dublin, Ohio			316,396	316,396	
000000-00-0	706111009, Parker, Colorado			160,965	160,965	
000000-00-0	706111010, Pleasanton, California			487,978	487,978	
000000-00-0	706111011, Snoqualmie, Washington			355,535	355,535	
000000-00-0	706111016, Charlotte, North Carolina			14,363,386	14,363,386	
000000-00-0	706111051, New York, New York			2,385,632	2,304,370	
000000-00-0	706111059, Houston, Texas			9,485,489	9,485,489	
000000-00-0	706111082, Seattle, Washington			3,318,483	3,196,280	
000000-00-0	706111089, Delray Beach, Florida			6,104,439	6,104,439	
000000-00-0	706111124, Dallas, Texas			4,147,428	4,147,428	
000000-00-0	706111134, Austin, Texas			19,238,865	18,707,435	
000000-00-0	706111214, Phoenix, Arizona			13,396,715	13,117,363	
000000-00-0	706111219, Glendale, Arizona			17,027,901	16,805,162	
000000-00-0	749000169, London, Foreign - Europe			716,020	714,668	
87999999. Total - Mortgage Loans on Real Estate (Schedule B type)				538,855,092	528,145,120	XXX
025816-BY-4	AMERICAN EXPRESS CO CORPORATE		2.A FE	2,513,593	2,514,531	11/05/2021
40434P-ZA-7	HSBC USA INC COMMERCIAL PAPER		1.D FE	24,588,936	24,575,298	12/10/2021
92866B-XR-1	VOLKSWAGEN GROUP OF AMERICA FI COMMERCIAL PAPER		2.A FE	5,744,142	5,743,363	10/25/2021
92866B-Y4-1	VOLKSWAGEN GROUP OF AMERICA FI COMMERCIAL PAPER		2.A FE	24,697,391	24,692,977	11/04/2021
89120D-SH-3	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		1.C FE	26,936,508	26,931,350	12/03/2021
233851-DR-2	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	1,816,857	1,816,642	02/22/2022
2546R3-AX-2	WALT DISNEY COMPANY (THE) COMMERCIAL PAPER		2.A FE	4,483,648	4,484,603	01/31/2022
2546R3-CX-0	WALT DISNEY COMPANY (THE) COMMERCIAL PAPER		2.A FE	4,301,600	4,303,166	03/31/2022
29279H-GE-9	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	8,949,674	8,949,302	07/14/2022
29279H-GF-6	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	8,949,530	8,949,205	07/15/2022
59862*-AC-7	Mike Albert Leasing Inc. Senior Secured Note		2.C	1,283,875	1,283,539	04/27/2022
55350L-AA-1	MRAIT_AGY_MH_CMO FLOATER		1.F	62,759,676	62,784,763	11/15/2021
B8A9D6-D1-8	CARMX_AUTO ABS FLOATER		1.F Z	1,100,817	1,101,362	02/14/2022
B8A9EA-S9-5	CARMX_AUTO ABS FLOATER		1.F Z	7,116,768	7,120,290	02/14/2022
B8A9LJ-2L-9	CARMX_AUTO ABS FLOATER		1.F Z	2,758,559	2,759,925	02/14/2022
B8A9M5-37-8	CARMX_AUTO ABS FLOATER		1.F Z	1,576,320	1,577,100	02/14/2022
B8A9MQ-RM-3	CARMX_AUTO ABS FLOATER		1.F Z	1,976,860	1,977,838	02/14/2022
B8A9NE-HL-2	CARMX_AUTO ABS FLOATER		1.F Z	1,383,587	1,384,271	02/14/2022
B8A9P2-2H-1	CARMX_AUTO ABS FLOATER		1.F Z	1,383,587	1,384,271	02/14/2022
B8A9Q3-ZA-7	CARMX_AUTO ABS FLOATER		1.F Z	1,773,360	1,774,237	02/14/2022
B8A9RF-HE-1	CARMX_AUTO ABS FLOATER		1.F Z	2,955,599	2,957,062	02/14/2022
89999999. Total - Short-Term Invested Assets (Schedule DA type)				199,050,886	199,065,098	XXX
06367C-3F-2	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			14,365,840	14,363,386	11/17/2021
638730-LW-2	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			35,919,101	35,908,466	12/09/2021
83050P-PY-9	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT			21,907,632	21,904,164	12/03/2021
638730-MQ-4	NATIXIS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			12,568,993	12,567,963	01/20/2022
06367C-EV-5	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			6,554,265	6,553,295	05/05/2022
06417M-PG-4	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT			13,826,861	13,824,759	05/10/2022
89114W-7M-1	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT			17,958,847	17,954,207	04/28/2022
B8A9T7-LX-0	ROYAL BANK OF CANADA TIME DEPOSIT			12,567,963	12,567,963	10/07/2021
B8A9SR-2S-9	ABN AMRO BANK NV TIME DEPOSIT			12,567,963	12,567,963	10/04/2021
B8A9T5-8S-0	ABN AMRO BANK NV TIME DEPOSIT			12,567,963	12,567,963	10/07/2021
90999999. Total - Cash (Schedule E Part 1 type)				160,805,428	160,780,131	XXX
01527L-XG-7	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER		2.A FE	32,316,488	32,316,901	10/06/2021
0255E2-Y8-7	AMERICAN ELECTRIC POWER CO. COMMERCIAL PAPER		2.A FE	3,500,197	3,500,336	11/08/2021
29251U-XE-3	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	3,590,520	3,590,613	10/14/2021
29251U-ZH-4	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	17,583,624	17,585,740	12/17/2021
29368E-X1-9	ENTERGY CORP COMMERCIAL PAPER		2.A FE	7,181,657	7,181,693	10/01/2021
37790A-ZG-1	GLENORE FUNDING LLC COMMERCIAL PAPER		2.A FE	44,768,262	44,771,224	12/16/2021
37790A-ZH-9	GLENORE FUNDING LLC COMMERCIAL PAPER		2.A FE	89,715	89,721	12/17/2021
42250Q-X7-1	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	5,386,038	5,386,117	10/07/2021
42250Q-XE-6	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	16,875,460	16,875,882	10/14/2021
42250Q-XM-8	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	10,771,161	10,771,522	10/21/2021
4335P2-XG-6	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A FE	25,135,172	25,135,403	10/06/2021
75611M-Y1-6	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	11,667,964	11,668,443	11/01/2021
81686M-X4-9	SEMPRA ENERGY COMMERCIAL PAPER		2.A FE	11,849,533	11,849,636	10/04/2021
81686M-XG-4	SEMPRA ENERGY COMMERCIAL PAPER		2.A FE	5,386,092	5,386,147	10/06/2021
81686M-X8-0	SEMPRA ENERGY COMMERCIAL PAPER		2.A FE	3,411,151	3,411,178	10/08/2021
90352P-X7-9	UDR INC COMMERCIAL PAPER		2.A Z	3,231,623	3,231,687	10/07/2021
95040W-X5-5	WELLTOWER INC COMMERCIAL PAPER		2.A FE	7,181,507	7,181,566	10/05/2021
95040W-XG-3	WELLTOWER INC COMMERCIAL PAPER		2.A FE	7,181,463	7,181,534	10/06/2021
86723A-26-2	SUNCOR ENERGY INC COMMERCIAL PAPER		2.A FE	3,589,073	3,589,398	12/06/2021
74440E-30-0	DRYDEN CORE FUND MM SER MMF PRU Institutional Money Market		1.A FE	227,539,857	227,539,857	01/31/3100
91999999. Total - Cash Equivalents (Schedule E Part 2 type)				448,236,557	448,244,598	XXX
000000-00-0	Currency Swap			255,425	256,706	11/17/2023
000000-00-0	Interest Rate Swap			(483,646)	(483,646)	09/14/2022
000000-00-0	Interest Rate Swap			(11,280)	(11,280)	10/15/2021
000000-00-0	Interest Rate Swap			(4,309)	(4,309)	10/19/2021
000000-00-0	Interest Rate Swap			(499,455)	(499,455)	07/01/2023
000000-00-0	Interest Rate Swap			(73,792)	(73,792)	12/01/2021
000000-00-0	Interest Rate Swap			(532,428)	(532,428)	04/01/2025
000000-00-0	Interest Rate Swap			(267,872)	(267,872)	05/31/2023
000000-00-0	Interest Rate Swap			(163,313)	(163,313)	05/31/2022
000000-00-0	Interest Rate Swap			(235,492)	(235,492)	05/31/2022
000000-00-0	Interest Rate Swap			(534,477)	(534,477)	05/31/2025
000000-00-0	Interest Rate Swap			(47,735)	(47,735)	11/23/2021
000000-00-0	Interest Rate Swap			(155,199)	(155,199)	01/03/2022
000000-00-0	Interest Rate Swap			(108,879)	(108,879)	01/03/2023
000000-00-0	Interest Rate Swap			(62,587)	(62,587)	01/22/2022
000000-00-0	Interest Rate Swap			(698,798)	(698,798)	01/22/2023
000000-00-0	Interest Rate Swap			(10,520)	(10,520)	01/30/2022
000000-00-0	Interest Rate Swap			(191,619)	(191,619)	02/04/2023
000000-00-0	Interest Rate Swap			(187,564)	(187,564)	02/04/2022
000000-00-0	Interest Rate Swap			(102,606)	(102,606)	02/19/2022
000000-00-0	Interest Rate Swap			(107,709)	(107,709)	03/04/2023
000000-00-0	Interest Rate Swap			(148,780)	(148,780)	03/04/2022
000000-00-0	Interest Rate Swap			(56,214)	(56,214)	03/11/2022
000000-00-0	Interest Rate Swap			(32,267)	(32,267)	04/04/2022
000000-00-0	Interest Rate Swap			(56,626)	(56,626)	01/24/2022
000000-00-0	Interest Rate Swap			(9,320)	(9,320)	10/30/2021
000000-00-0	Interest Rate Swap			(611,198)	(611,198)	05/02/2022
000000-00-0	Interest Rate Swap			(78,115)	(78,115)	05/02/2022
000000-00-0	Interest Rate Swap			(209,910)	(209,910)	05/02/2023
000000-00-0	Interest Rate Swap			(15,538)	(15,538)	03/03/2022
000000-00-0	Interest Rate Swap			(342,624)	(342,624)	06/04/2022
000000-00-0	Interest Rate Swap			(567,092)	(567,092)	06/04/2023
000000-00-0	Interest Rate Swap			(14,029)	(14,029)	12/07/2021
000000-00-0	Interest Rate Swap			(77,341)	(77,341)	06/10/2022

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
000000-00-0	Interest Rate Swap			(31,028)	(31,028)	.01/31/2022
000000-00-0	Interest Rate Swap			(118,766)	(118,766)	.07/11/2022
000000-00-0	Interest Rate Swap			(234,423)	(234,423)	.08/02/2022
000000-00-0	Interest Rate Swap			(340,609)	(340,609)	.08/02/2023
000000-00-0	Interest Rate Swap			(83,917)	(83,917)	.08/16/2022
000000-00-0	Interest Rate Swap			(16,675)	(16,675)	.02/16/2022
000000-00-0	Interest Rate Swap			(84,396)	(84,396)	.08/22/2022
000000-00-0	Interest Rate Swap			(98,161)	(98,161)	.09/09/2022
000000-00-0	Interest Rate Swap			(60,782)	(60,782)	.09/20/2022
000000-00-0	Interest Rate Swap			(52,892)	(52,892)	.12/30/2021
000000-00-0	Interest Rate Swap			(62,313)	(62,313)	.10/03/2022
000000-00-0	Interest Rate Swap			(6,816)	(6,816)	.10/25/2021
000000-00-0	Interest Rate Swap			(1,645)	(1,645)	.11/05/2021
000000-00-0	Interest Rate Swap			(14,963)	(14,963)	.11/05/2022
000000-00-0	Interest Rate Swap			(7,499)	(7,499)	.11/20/2021
000000-00-0	Interest Rate Swap			(164,725)	(164,725)	.12/23/2022
000000-00-0	Interest Rate Swap			(498,358)	(498,358)	.01/30/2023
000000-00-0	Interest Rate Swap			(379,581)	(379,581)	.07/31/2022
000000-00-0	Interest Rate Swap			(17,168)	(17,168)	.02/13/2022
000000-00-0	Interest Rate Swap			(91,363)	(91,363)	.02/21/2022
000000-00-0	Interest Rate Swap			(584,807)	(584,807)	.02/21/2023
000000-00-0	Interest Rate Swap			(84,923)	(84,923)	.08/24/2022
000000-00-0	Interest Rate Swap			(55,725)	(55,725)	.02/24/2022
000000-00-0	Interest Rate Swap			(22,899)	(22,899)	.03/02/2023
000000-00-0	Interest Rate Swap			(46,101)	(46,101)	.03/09/2023
000000-00-0	Interest Rate Swap			27,848	27,848	.04/16/2023
000000-00-0	Currency Swap			1,071,805	1,050,967	.09/06/2022
000000-00-0	Interest Rate Swap			78,044	78,044	.09/18/2023
000000-00-0	Interest Rate Swap			(1,651)	(1,651)	.08/04/2022
000000-00-0	Interest Rate Swap			31,125	31,125	.08/04/2023
000000-00-0	Interest Rate Swap			41,315	41,315	.08/04/2024
000000-00-0	Currency Swap			(54,502)	(54,502)	.12/19/2021
000000-00-0	Interest Rate Swap			16,888	16,888	.12/16/2023
000000-00-0	Interest Rate Swap			505,461	505,461	.02/04/2025
000000-00-0	Interest Rate Swap			107,554	107,554	.02/04/2024
000000-00-0	Interest Rate Swap			4,092	4,092	.02/04/2023
000000-00-0	Interest Rate Swap			(994)	(994)	.02/04/2022
000000-00-0	Interest Rate Swap			90,336	90,336	.02/04/2024
000000-00-0	Interest Rate Swap			67,329	67,329	.02/29/2024
000000-00-0	Interest Rate Swap			74,537	74,537	.03/01/2024
000000-00-0	Interest Rate Swap			12,916	12,916	.08/13/2024
000000-00-0	Interest Rate Swap			23,532	23,532	.09/09/2024
000000-00-0	Interest Rate Swap			307,599	307,599	.08/27/2025
000000-00-0	Interest Rate Swap			155,731	155,731	.08/27/2024
000000-00-0	Interest Rate Swap			10,099	10,099	.08/27/2023
000000-00-0	Interest Rate Swap			2,349	2,349	.08/27/2022
000000-00-0	Currency Swap			(160,673)	(160,673)	.11/07/2022
000000-00-0	Currency Swap			1,028,549	1,766,643	.10/07/2022
9299999. Total - Other Assets				(6,164,153)	(5,445,615)	XXX
9999999 - Totals				3,899,635,517	3,875,367,226	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	798,555,723	Book/Adjusted Carrying Value \$	797,117,947
2. Average balance for the year	Fair Value \$	4,063,062,880	Book/Adjusted Carrying Value \$	3,996,472,363

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	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF AMERICA – CALIFORNIA		0.000	0	0	97,069	3,895	1,448,030	XXX
BANK OF MONTREAL		0.000	0	0	2,681,613	2,534,755	2,452,289	XXX
CITIBANK		0.000	0	0	(562,430,296)	(555,141,959)	(538,990,329)	XXX
CITIBANK – BEIJING CHINA		0.000	0	0	42	42	42	XXX
CITIBANK – KUALA LUMPUR								
MALAYSIA		0.000	0	0	23,851	24,212	24,041	XXX
CITIBANK – NEW YORK		0.000	0	0	66,366,352	30,351,364	32,883,147	XXX
FEDERAL HOME LOAN BANK OF NEW YORK		0.000	0	0	5	6	8,283,125	XXX
INDUSTRIAL BANK NA		0.000	190	0	2,520,041	2,520,105	2,520,168	XXX
JP MORGAN CHASE BANK		0.002	37	0	107,130,775	71,581,819	327,716,461	XXX
JP MORGAN CHASE BANK – LONDON								
		0.000	(9,036)	0	1,496,604	11,001,987	698,853,194	XXX
PNC BANK– N A		0.000	0	0	7,315,191	3,078,206	6,207,989	XXX
RBC DEXIA INVESTOR SERVICES TRUST		0.000	0	0	204,772	274,223	408,416	XXX
STATE STREET – KANSAS CITY		0.000	0	0	739,328	739,328	739,328	XXX
THE BANK OF NEW YORK MELLON		0.000	0	0	10,694,146	1,823,060	21,708,988	XXX
UMB – BANK		0.000	0	0	4,353	60,822	223,871	XXX
WELLS FARGO – DELAWARE		0.000	0	0	(5,486,529)	(5,133,186)	(5,581,268)	XXX
WELLS FARGO – NEW JERSEY		0.000	0	0	(249,516,001)	(254,772,223)	(263,894,867)	XXX
WELLS FARGO BANK NA – CHARLOTTE		0.000	0	0	(30,394,171)	(27,652,131)	(27,183,626)	XXX
WELLS FARGO BANK NA – SAN FRANCISCO		0.000	0	0	(148,195,836)	(140,485,517)	(151,839,684)	XXX
ABN AMRO BANK NV		0.001	30,701	967	140,000,000	100,000,000	135,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK								
		0.001	15,254	185	25,000,000	120,000,000	95,000,000	XXX
BANK OF MONTREAL		0.002	28,401	31,010	90,296,596	58,250,000	106,750,000	XXX
BANK OF NOVA SCOTIA		0.002	(1,375)	35,926	38,500,000	38,500,000	48,502,874	XXX
BNP PARIBAS SA		0.001	54,095	208	25,000,000	0	125,000,000	XXX
CALYON		0.001	6,721	0	0	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM		0.001	8,589	355	15,676,328	40,675,569	58,675,153	XXX
COOPERATIEVE RABOBANK UA		0.001	10,793	3,898	400,008	38,400,432	88,000,115	XXX
CREDIT AGRICOLE		0.001	13,198	1,556	0	95,000,000	25,000,000	XXX
CREDIT INDUSTRIEL ET COMMERCIAL		0.001	23,689	2,644	23,000,058	20,000,000	20,000,000	XXX
CREDIT SUISSE AG		0.004	28,555	0	50,000,000	0	0	XXX
DNB BANK ASA		0.001	6,154	500	0	70,000,000	30,000,000	XXX
MIZUHO BANK LTD		0.001	16,727	8,875	125,000,000	192,245,000	75,000,000	XXX
NATIXIS		0.002	84,883	27,400	135,000,000	135,000,000	135,000,000	XXX
NATIXIS SA		0.001	53,132	2,238	0	68,751,134	31,251,023	XXX
NORDEA BANK AB		0.001	408	2,872	0	23,500,000	23,500,000	XXX
NORINCHUKIN BANK		0.001	5,378	0	10,000,000	10,000,000	0	XXX
NORTHERN TR CO		0.001	438	0	0	0	0	XXX
ROYAL BANK OF CANADA		0.001	11,381	58	50,000,000	0	35,000,000	XXX
SKANDINAVISKA ENSKILDA BANKEN								
		0.002	30,944	8,961	61,000,000	61,000,000	61,000,000	XXX
SOCIETE GENERALE		0.001	858	0	0	0	0	XXX
STANDARD CHARTERED BANK/NY		0.002	2,556	0	6,750,098	0	0	XXX
SUMITOMO MITSUI BANKING CORP								
		0.004	2,037	0	4,002,124	4,000,478	0	XXX
SUMITOMO MITSUI TRUST BANK LTD		0.001	6,504	175	0	50,000,000	35,000,000	XXX
SVENSKA HANDELSBANKEN AB		0.002	30,302	18,897	50,000,000	50,000,000	50,000,000	XXX
SWEDBANK AB		0.001	444	0	0	0	0	XXX
TORONTO-DOMINION BANK		0.002	4,197	53,643	59,925,307	54,999,933	99,999,928	XXX
WESTPAC BANKING CORPORATION		0.002	31,108	0	49,999,862	0	20,000,000	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	497,263	200,368	162,801,690	371,131,354	1,413,658,408	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	497,263	200,368	162,801,690	371,131,354	1,413,658,408	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	497,263	200,368	162,801,690	371,131,354	1,413,658,408	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	U.S. TREASURY BILL TREASURY BILL	LS	.08/25/2021	0.000	10/26/2021	254,990,604	.0	12,866
	U.S. TREASURY BILL TREASURY BILL	LS	.08/20/2021	0.000	11/09/2021	24,998,104	.0	2,042
	U.S. TREASURY BILL TREASURY BILL	LS	.09/17/2021	0.000	11/02/2021	239,987,298	.0	9,976
	U.S. TREASURY BILL TREASURY BILL	LS	.08/24/2021	0.000	11/01/2021	129,993,163	.0	7,940
	CITIBANK US GOVT MMF Dollars on Deposit Cash Account		.01/31/2019	0.000	12/31/2021	2	.0	1,977
	U.S. TREASURY BILL TREASURY BILL	LS	.09/15/2021	0.000	10/19/2021	99,997,125	.0	1,597
	U.S. TREASURY BILL TREASURY BILL	LS	.09/17/2021	0.000	11/04/2021	99,994,782	.0	4,585
	U.S. TREASURY BILL TREASURY BILL		.09/21/2021	0.000	10/21/2021	99,997,194	.0	1,263
	U.S. TREASURY BILL TREASURY BILL	LS	.09/15/2021	0.000	10/28/2021	199,992,116	.0	8,934
	U.S. TREASURY BILL TREASURY BILL	LS	.08/20/2021	1.900	11/12/2021	24,998,513	.0	1,488
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,184,948,901	0	52,668
0599999. Total - U.S. Government Bonds						1,184,948,901	0	52,668
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	FED DESJA QUEBEC COMMERCIAL PAPER		.08/30/2021	0.075	11/01/2021	21,998,579	.0	1,421
	VW CREDIT INC COMMERCIAL PAPER	LS	.09/28/2021	0.140	10/04/2021	9,999,883	.0	117
	SEMPRA ENERGY COMMERCIAL PAPER	LS	.09/23/2021	0.190	10/06/2021	14,999,658	.0	1,702
	Kier Group plc Senior Note	LS	.09/01/2021	4.140	11/22/2021	1,857,790	28,145	(25,825)
	ALBERTA (PROVINCE OF) COMMERCIAL PAPER		.07/23/2021	0.100	10/21/2021	19,998,889	.0	3,889
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER	LS	.09/22/2021	0.090	11/15/2021	1,549,826	.0	35
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER	LS	.07/12/2021	0.100	10/12/2021	2,499,924	.0	563
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	.09/10/2021	0.180	10/14/2021	9,999,350	.0	1,050
	FED DESJA QUEBEC COMMERCIAL PAPER	LS	.09/16/2021	0.075	10/18/2021	24,999,174	.0	729
	MSA Safety Incorporated Series A Senior Note	LS	.09/01/2021	4.000	10/13/2021	1,062,364	9,197	(8,488)
	International Diversified Co Senior Note	LS	.09/01/2021	4.500	11/20/2021	1,205,034	6,151	(4,680)
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	.09/22/2021	0.150	10/06/2021	12,749,734	.0	478
	PSP CAPITAL INC COMMERCIAL PAPER	LS	.08/16/2021	0.080	10/01/2021	5,000,000	.0	511
	SUNCOR ENERGY INC COMMERCIAL PAPER		.09/27/2021	0.220	12/06/2021	9,995,967	.0	244
	GLENORE FUNDING LLC COMMERCIAL PAPER	LS	.09/22/2021	0.260	12/17/2021	249,861	.0	14
	AMERICAN ELECTRIC POWER CO. COMMERCIAL PAPER	LS	.09/10/2021	0.200	11/08/2021	9,747,942	.0	1,138
	SEMPRA ENERGY COMMERCIAL PAPER		.09/02/2021	0.160	10/06/2021	19,999,556	.0	2,489
	Imtech Capital BV Senior Note	LS	.09/01/2021	5.813	.07/15/2017	4,337,715	.0	0
	Vector Limited Senior Note	LS	.09/01/2021	3.400	10/14/2021	5,924,621	93,373	(86,994)
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	.09/17/2021	0.250	12/17/2021	48,973,799	.0	3,160
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	.09/09/2021	0.180	10/08/2021	9,999,650	.0	1,100
	SEMPRA ENERGY COMMERCIAL PAPER	LS	.09/24/2021	0.190	10/08/2021	9,499,649	.0	351
	UDR INC COMMERCIAL PAPER	LS	.08/23/2021	0.170	10/07/2021	4,999,858	.0	897
	Kier Group plc Senior Note		.09/01/2021	4.140	11/22/2021	1,351,120	20,469	(18,782)
	Kier Group plc Senior Note		.09/01/2021	4.140	11/22/2021	1,619,980	24,543	(22,519)
	ENTERGY CORP COMMERCIAL PAPER	LS	.09/30/2021	0.140	10/01/2021	18,000,000	.0	70
	STIFs - Subsidiary Accounts SSLM ALM		.09/23/2021	0.080	12/31/2021	65,082,104	3,007	10,489
	NATIONAL SECURITIES CLEARING C COMMERCIAL PAPER	LS	.08/23/2021	0.070	10/06/2021	10,499,898	.0	796
	SEMPRA ENERGY COMMERCIAL PAPER		.09/02/2021	0.160	10/04/2021	32,999,560	.0	4,253
	LTC Properties Inc Series C Senior Note		.09/01/2021	3.990	11/22/2021	1,402,872	6,352	(4,692)
	Curtiss-Wright Corp. Senior Note	LS	.09/01/2021	3.840	12/01/2021	1,500,102	19,114	(17,745)
	FED DESJA QUEBEC COMMERCIAL PAPER	LS	.09/21/2021	0.070	10/28/2021	19,998,875	.0	417
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		.09/22/2021	0.180	10/14/2021	9,749,366	.0	439
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	.09/30/2021	0.170	10/21/2021	29,997,167	.0	142
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	.09/17/2021	0.250	12/17/2021	14,991,979	.0	938
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	.09/21/2021	0.160	10/05/2021	19,999,644	.0	889
	BNP PARIBAS SA (NEW YORK BRANC COMMERCIAL PAPER		.07/22/2021	0.110	10/22/2021	59,996,150	.0	12,833
	GLENORE FUNDING LLC COMMERCIAL PAPER		.09/27/2021	0.260	12/20/2021	24,985,556	.0	542
	GLENORE FUNDING LLC COMMERCIAL PAPER	LS	.09/24/2021	0.260	12/16/2021	124,681,526	.0	5,942
	BASF SE COMMERCIAL PAPER		.09/03/2021	0.120	10/04/2021	22,499,775	.0	2,100
	WELLTOWER INC COMMERCIAL PAPER		.09/27/2021	0.160	10/05/2021	4,999,911	.0	67
	REALTY INCOME CORP COMMERCIAL PAPER		.09/28/2021	0.180	11/01/2021	32,494,963	.0	325
	Cattles plc Senior Note		.09/01/2021	7.250	.02/01/2013	3	.0	0
	CDP FINANCIAL INC COMMERCIAL PAPER		.08/30/2021	0.080	11/01/2021	14,998,967	.0	1,033
	UDR INC COMMERCIAL PAPER		.09/15/2021	0.140	10/07/2021	8,999,790	.0	657
	Vector Limited Senior Note		.09/01/2021	3.400	10/14/2021	2,167,656	34,163	(31,829)
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		.09/22/2021	0.180	10/14/2021	46,996,945	.0	2,115
	SNEDBANK COMMERCIAL PAPER		.09/23/2021	0.060	10/01/2021	6,000,000	.0	80

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	WELLTOWER INC COMMERCIAL PAPER		.09/28/2021	0.160	10/05/2021	19,999,644	.0	.267
	Intech Capital BV Senior Note		.09/01/2021	5.813	.07/15/2017	275,941	.0	.0
	Carillion Group plc Senior Note		.09/01/2021	4.380	.09/28/2018	.1	.0	.0
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		.09/22/2021	0.150	10/06/2021	69,998,542	.0	2,625
	New Orleans Jazz Orchestra Inc Purchase Obligation		.02/22/2019	0.000	12/24/2018	.1	.0	.0
	SWEDBANK COMMERCIAL PAPER		.08/25/2021	0.100	11/17/2021	24,996,736	.0	2,569
	Cattles plc Senior Note		.09/01/2021	7.250	.02/01/2013	.1	.0	.0
	Industrial DPR Funding LTD. Senior Secured Note		.09/01/2021	6.000	10/15/2021	829,386	10,489	(9,123)
	WELLTOWER INC COMMERCIAL PAPER		.09/28/2021	0.160	10/06/2021	19,999,556	.0	.178
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		.09/16/2021	0.170	10/07/2021	14,999,575	.0	1,063
	Sanctuary Housing Association Senior Note		.09/01/2021	4.470	10/18/2021	3,318,123	67,542	(58,674)
	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER		.09/15/2021	0.160	10/06/2021	89,998,000	.0	6,400
	Vector Limited Senior Note		.09/01/2021	3.400	10/14/2021	271,313	4,276	(3,984)
	FMS WERTMANAGEMENT AOCER COMMERCIAL PAPER		.08/19/2021	0.100	10/15/2021	24,999,028	.0	2,986
	Carillion Group plc Senior Note		.09/01/2021	4.380	.09/28/2018	.1	.0	.0
	BANK OF NOVA SCOTIA COMMERCIAL PAPER		.09/02/2021	0.123	11/12/2021	1,500,004	256	(116)
	ENTERGY CORP COMMERCIAL PAPER		.09/30/2021	0.140	10/01/2021	20,000,000	.0	.78
	Great Lakes Gas Trans. Limited Senior Note		.09/01/2021	9.090	10/30/2021	495,410	18,769	(18,298)
3299999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,119,343,992	345,848	(231,568)
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,119,343,992	345,848	(231,568)
4899999.	Total - Hybrid Securities					0	0	0
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999.	Subtotal - SVO Identified Funds					0	0	0
	Northern IL BAT STG HLDG, LLC Senior Secured Note		.09/01/2021	7.650	.05/31/2019	384,003	.0	2,689
6399999.	Subtotal - Bonds - Unaffiliated Bank Loans - Issued					384,003	0	2,689
6599999.	Subtotal - Unaffiliated Bank Loans					384,003	0	2,689
7699999.	Total - Issuer Obligations					2,304,292,893	345,848	(178,900)
7799999.	Total - Residential Mortgage-Backed Securities					0	0	0
7899999.	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999.	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999.	Total - SVO Identified Funds					0	0	0
8199999.	Total - Affiliated Bank Loans					0	0	0
8299999.	Total - Unaffiliated Bank Loans					384,003	0	2,689
8399999.	Total Bonds					2,304,676,896	345,848	(176,211)
38141W-27-3	Goldman Sachs MMKT		.09/30/2021	0.080		124,786,533	8,097	9,633
74440E-30-0	DRYDEN CORE FUND MM SER MMIF PRU Institutional Money Market	LS	.09/30/2021	0.000		745,315,069	42,475	110,251
481200-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET	LS	.09/30/2021	0.006		1,154,978	.4	.0
857492-70-6	STATE STR INSTL INVT TR MMKT		.09/30/2021	0.000		21,846	.0	.0
8599999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					871,278,426	50,575	119,885
9999999.	Total Cash Equivalents					3,175,955,321	396,423	(56,326)