



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020
OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

NAIC Group Code03040304NAIC Company Code68241Employer's ID Number22-1211670

(Current)(Prior)

Organized under the Laws ofNew Jersey, State of Domicile or Port of EntryNJ

Country of DomicileUnited States of America

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

Incorporated/Organized04/03/1873Commenced Business10/13/1875

Statutory Home Office751 Broad StreetNewark, NJ, US 07102-3777

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office751 Broad StreetNewark, NJ, US 07102-3777877-301-1212

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address100 Mulberry Street, Gateway 3, 7th FloorNewark, NJ, US 07102-4061

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records100 Mulberry Street, Gateway 3, 7th FloorNewark, NJ, US 07102-4061877-301-1212

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.prudential.com

Statutory Statement ContactMary K. Werth-Russo973-802-4352

(Name)(Area Code) (Telephone Number)

mary.werth@prudential.com973-802-5910

(E-mail Address)(FAX Number)

OFFICERS

PresidentCharles Frederick Lowrey

TreasurerNandini Mongia

SecretaryMargaret Mary Foran

ActuaryCandace Jo Woods

OTHER

Robert Michael Falzon, Vice Chairman

Ann Mary Kappler #, EVP & General Counsel

Andrew Francis Sullivan, EVP & Head of U.S. Businesses

Kenneth Yutaka Tanji, EVP & Chief Financial Officer

DIRECTORS OR TRUSTEES

Thomas Jeremiah Baltimore, Jr.

Gilbert Frank Casellas

Robert Michael Falzon

Martina Therese Sophie Hund-Mejean

Karl John Krapek

Peter Rupert Lighte

Charles Frederick Lowrey

George Paz

Sandra Pianalto

Christine Ann Poon

Douglas Allen Scovanner

Michael Antonio Todman

State ofNew JerseySS:
County ofEssex

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 Lowrey01FEF33F03F145E...

DocuSigned by:Margaret Mary Foran139DEB6C9F404D6...

DocuSigned by:Nandini MongiaA14E76A4F6BF4CD...

Charles Frederick LowreyPresident

Margaret Mary ForanSecretary

Nandini MongiaTreasurer

Subscribed and sworn to before me this12thday ofNovember 2020

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

b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Cara Pakkala
Notary Public of New Jersey
05/17/2024

STATEMENT AS OF SEPTEMBER 30, 2020 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	96,272,487,921	0	96,272,487,921	90,272,310,543
2. Stocks:				
2.1 Preferred stocks	49,316,043	0	49,316,043	100,584,810
2.2 Common stocks	7,287,938,977	0	7,287,938,977	7,352,135,853
3. Mortgage loans on real estate:				
3.1 First liens	21,188,779,287	0	21,188,779,287	21,366,418,522
3.2 Other than first liens.....	65,545,272	0	65,545,272	62,386,812
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	302,602,715	0	302,602,715	274,131,752
4.2 Properties held for the production of income (less \$(122,048,113) encumbrances)	162,048,889	0	162,048,889	258,080,298
4.3 Properties held for sale (less \$ 0 encumbrances)	0	0	0	0
5. Cash (\$ 1,077,736,671), cash equivalents (\$ 4,038,187,559) and short-term investments (\$ 2,195,936,012)	7,311,860,242	0	7,311,860,242	5,827,311,204
6. Contract loans (including \$ 0 premium notes)	2,945,458,586	0	2,945,458,586	2,943,075,392
7. Derivatives	5,894,776,261	0	5,894,776,261	3,455,261,139
8. Other invested assets	7,237,292,441	0	7,237,292,441	6,568,858,996
9. Receivables for securities	0	0	0	81,906,014
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	116,823,323	0	116,823,323	82,858,715
12. Subtotals, cash and invested assets (Lines 1 to 11)	148,834,929,957	0	148,834,929,957	138,645,320,050
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	968,276,166	1,755,661	966,520,505	922,034,893
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,436,366,962	30,285,792	1,406,081,170	1,428,553,128
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,951,355,653 earned but unbilled premiums)	1,951,355,653	0	1,951,355,653	1,978,760,851
15.3 Accrued retrospective premiums (\$ 88,310,349) and contracts subject to redetermination (\$ 0)	88,310,349	0	88,310,349	53,841,066
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	866,784,731	6,374,065	860,410,666	199,254,050
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	31,263,573	0	31,263,573	10,144,246
17. Amounts receivable relating to uninsured plans	21,357,378	1,267,565	20,089,813	10,544,210
18.1 Current federal and foreign income tax recoverable and interest thereon	62,077,351	0	62,077,351	0
18.2 Net deferred tax asset	2,239,156,965	701,044,152	1,538,112,813	1,542,302,639
19. Guaranty funds receivable or on deposit	43,101,505	0	43,101,505	43,056,594
20. Electronic data processing equipment and software	336,410,768	229,737,344	106,673,424	121,646,619
21. Furniture and equipment, including health care delivery assets (\$ 0)	183,686,884	183,686,884	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	701,108,218	0	701,108,218	813,973,189
24. Health care (\$ 0) and other amounts receivable	37,575,098	37,575,098	0	0
25. Aggregate write-ins for other than invested assets	2,608,254,340	2,353,640,544	254,613,796	270,779,348
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	160,410,015,898	3,545,367,105	156,864,648,793	146,040,210,883
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	150,385,195,229	0	150,385,195,229	146,278,049,739
28. Total (Lines 26 and 27)	310,795,211,127	3,545,367,105	307,249,844,022	292,318,260,622
DETAILS OF WRITE-INS				
1101. Derivatives collateral	116,823,323	0	116,823,323	82,858,715
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)	116,823,323	0	116,823,323	82,858,715
2501. Prepaid reinsurance asset	173,610,214	0	173,610,214	157,235,325
2502. Miscellaneous assets	142,981,584	97,717,956	45,263,628	72,354,859
2503. Leasehold improvements	35,739,954	0	35,739,954	41,189,164
2598. Summary of remaining write-ins for Line 25 from overflow page	2,255,922,588	2,255,922,588	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,608,254,340	2,353,640,544	254,613,796	270,779,348

STATEMENT AS OF SEPTEMBER 30, 2020 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 \$ 79,214,023,792 less \$ 0 included in Line 6.3 (including \$ 145,197 Modco Reserve)	79,214,023,792	75,717,414,035
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	12,842,477,823	12,354,867,909
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	19,987,105,582	16,720,616,538
4. Contract claims:		
4.1 Life	2,110,723,815	1,921,391,306
4.2 Accident and health	141,357,126	129,638,675
5. Policyholders' dividends/refunds to members \$ 8,619,000 and coupons \$ 0 due and unpaid	8,619,000	8,058,000
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 \$ 360,007,970 Modco)	375,189,341	1,512,929,282
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 1,105,112,779 Modco)	1,145,310,175	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 13,013,659 accident and health premiums	43,255,437	56,545,043
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 \$ 57,277,218 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	363,855,752	408,954,802
9.3 Other amounts payable on reinsurance, including \$(5,520,222) assumed and \$ 943,141,224 ceded	937,621,002	519,050,882
9.4 Interest Maintenance Reserve	1,282,346,899	479,746,689
10. Commissions to agents due or accrued-life and annuity contracts \$ 44,635,459 , accident and health \$ 16,956,567 and deposit-type contract funds \$ 51,560	61,643,586	72,269,043
11. Commissions and expense allowances payable on reinsurance assumed	83,885,729	82,808,312
12. General expenses due or accrued	2,191,725,665	2,492,502,207
13. Transfers to Separate Accounts due or accrued (net) (including \$(297,601,460) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(420,467,891)	(502,017,041)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(11,107,015)	7,101,261
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	126,861,815
15.2 Net deferred tax liability	0	0
16. Unearned investment income	4,024,898	4,158,328
17. Amounts withheld or retained by reporting entity as agent or trustee	35,289,243	85,793,032
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	702,597,960	1,372,197,935
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	1,446,224,734	1,433,148,932
22. Borrowed money \$ 180,436,000 and interest thereon \$ 1,680,443	182,116,443	181,278,602
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	3,498,676,045	3,204,619,618
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	11,107,541	27,730,548
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	519,021	497,272
24.04 Payable to parent, subsidiaries and affiliates	630,902,440	2,424,264,168
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	45,409	47,060
24.07 Funds held under coinsurance	60,565,250	53,535,841
24.08 Derivatives	3,147,346,079	1,329,435,428
24.09 Payable for securities	423,037,947	51,696,230
24.10 Payable for securities lending	2,677,003,369	2,796,858,729
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	11,982,878,133	9,870,194,697
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	145,159,900,330	134,944,195,178
27. From Separate Accounts Statement	149,925,739,362	145,890,751,591
28. Total liabilities (Lines 26 and 27)	295,085,639,692	280,834,946,769
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	346,181,342	345,705,166
33. Gross paid in and contributed surplus	1,434,322,112	1,434,322,112
34. Aggregate write-ins for special surplus funds	336,872,981	336,872,981
35. Unassigned funds (surplus)	10,044,327,895	9,363,913,594
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 \$ 459,455,867 in Separate Accounts Statement)	12,161,704,330	11,480,813,853
38. Totals of Lines 29, 30 and 37	12,164,204,330	11,483,313,853
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	307,249,844,022	292,318,260,622
DETAILS OF WRITE-INS		
2501. Securities sold under agreement to repurchase	8,013,899,392	6,812,385,297
2502. Collateral liabilities for derivatives	3,014,204,764	2,054,765,866
2503. Deferred gains on affiliated reinsurance	642,934,120	700,372,407
2598. Summary of remaining write-ins for Line 25 from overflow page	311,839,857	302,671,127
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,982,878,133	9,870,194,697
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	336,872,981	336,872,981
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)	336,872,981	336,872,981

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	17,358,943,276	19,162,955,890	29,746,033,045
2. Considerations for supplementary contracts with life contingencies	4,658,312	5,398,514	7,370,994
3. Net investment income	3,589,399,538	3,784,558,737	5,196,450,133
4. Amortization of Interest Maintenance Reserve (IMR)	108,289,953	54,903,865	40,860,724
5. Separate Accounts net gain from operations excluding unrealized gains or losses	5,640,734	(426,009,020)	(336,489,568)
6. Commissions and expense allowances on reinsurance ceded	287,730,194	305,662,401	404,522,767
7. Reserve adjustments on reinsurance ceded	(43,142,513)	(54,840,005)	(267,511,074)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	539,659,546	517,592,805	746,775,056
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	333,799,634	334,934,321	451,288,157
9. Totals (Lines 1 to 8.3)	22,184,978,674	23,685,157,508	35,989,300,234
10. Death benefits	3,626,734,840	3,438,268,501	4,572,195,136
11. Matured endowments (excluding guaranteed annual pure endowments)	1,375,012	1,059,362	1,189,696
12. Annuity benefits	9,843,674,648	9,091,401,143	12,233,370,391
13. Disability benefits and benefits under accident and health contracts	814,731,174	785,617,127	1,055,533,206
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	6,749,230,135	11,967,673,649	14,422,832,628
16. Group conversions	740,642	771,277	836,765
17. Interest and adjustments on contract or deposit-type contract funds	362,375,091	397,210,336	528,117,714
18. Payments on supplementary contracts with life contingencies	13,079,667	13,532,215	17,871,400
19. Increase in aggregate reserves for life and accident and health contracts	3,973,340,450	3,305,534,280	5,133,216,628
20. Totals (Lines 10 to 19)	25,385,281,659	29,001,067,890	37,965,163,564
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	141,497,544	158,036,215	212,008,798
22. Commissions and expense allowances on reinsurance assumed	856,540,677	744,240,524	1,043,130,113
23. General insurance expenses and fraternal expenses	1,285,476,707	1,379,078,622	2,021,793,329
24. Insurance taxes, licenses and fees, excluding federal income taxes	205,874,375	214,192,449	294,884,528
25. Increase in loading on deferred and uncollected premiums	(99,730)	(296,676)	(667,917)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(5,115,823,858)	(7,408,982,874)	(4,570,667,068)
27. Aggregate write-ins for deductions	(1,057,709,515)	(767,998,658)	(1,091,076,776)
28. Totals (Lines 20 to 27)	21,701,037,859	23,319,337,492	35,874,568,571
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	483,940,815	365,820,016	114,731,663
30. Dividends to policyholders and refunds to members	50,529,120	50,619,651	(125,368,248)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	433,411,695	315,200,365	240,099,911
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,628,144)	183,662,320	269,830,762
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)	435,039,839	131,538,045	(29,730,851)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (152,632,066) (excluding taxes of \$ 242,135,360 transferred to the IMR)	(102,979,099)	(94,032,338)	(139,566,778)
35. Net income (Line 33 plus Line 34)	332,060,740	37,505,707	(169,297,629)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	11,483,313,853	10,694,835,634	10,694,835,634
37. Net income (Line 35)	332,060,740	37,505,707	(169,297,629)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 227,796,792	203,013,776	1,340,799,711	1,327,809,303
39. Change in net unrealized foreign exchange capital gain (loss)	61,423,321	(15,865,094)	1,704,642
40. Change in net deferred income tax	(114,046,685)	407,737,421	397,792,995
41. Change in nonadmitted assets	92,903,655	(90,065,094)	137,254,031
42. Change in liability for reinsurance in unauthorized and certified companies	16,623,007	434,126	(19,665,700)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	72,060,216	0	185,414,264
44. Change in asset valuation reserve	(294,056,427)	(194,301,133)	(655,817,578)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	30,670,049	(1,978,788)	50,478,387
47. Other changes in surplus in Separate Accounts Statement	66,516,986	621,523,248	467,108,029
48. Change in surplus notes	476,176	(499,562,642)	(499,412,700)
49. Cumulative effect of changes in accounting principles	0	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	0	500,000,000	514,900,000
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	(600,000,000)
53. Aggregate write-ins for gains and losses in surplus	213,245,663	210,557,658	(349,789,825)
54. Net change in capital and surplus for the year (Lines 37 through 53)	680,890,477	2,316,785,120	788,478,219
55. Capital and surplus, as of statement date (Lines 36 + 54)	12,164,204,330	13,011,620,754	11,483,313,853
DETAILS OF WRITE-INS			
08.301. Income from miscellaneous sources	333,799,634	334,934,321	451,288,157
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)	333,799,634	334,934,321	451,288,157
2701. Reserve adjustment on reinsurance assumed	(1,172,518,271)	(925,854,807)	(1,311,869,472)
2702. Interest on taxes and miscellaneous items	(812)	29,232	160,938
2703. Miscellaneous deductions	972,810	1,885,171	3,618,262
2798. Summary of remaining write-ins for Line 27 from overflow page	113,836,758	155,941,746	217,013,496
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,057,709,515)	(767,998,658)	(1,091,076,776)
5301. Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	282,297,786	207,365,205	(179,714,406)
5302. Change in separate account CARVM reserve on account of change in valuation basis	11,182,557	0	0
5303. Deferred reinsurance allowance	(3,464,126)	3,192,453	3,972,964
5398. Summary of remaining write-ins for Line 53 from overflow page	(76,770,554)	0	(174,048,383)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	213,245,663	210,557,658	(349,789,825)

STATEMENT AS OF SEPTEMBER 30, 2020 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	16,991,186,354	18,352,993,497	26,189,473,456
2. Net investment income	3,532,868,119	3,668,539,969	5,160,404,200
3. Miscellaneous income	1,140,070,047	1,137,365,742	1,600,663,892
4. Total (Lines 1 to 3)	21,664,124,520	23,158,899,208	32,950,541,548
5. Benefit and loss related payments	21,054,599,220	25,346,061,626	31,917,668,421
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,512,753,553)	(7,888,933,416)	(7,644,251,033)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,712,646,756	1,780,405,858	1,985,004,298
8. Dividends paid to policyholders	42,397,886	44,650,990	62,496,010
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	255,400,387	118,552,859	179,014,374
10. Total (Lines 5 through 9)	17,552,290,696	19,400,737,917	26,499,932,070
11. Net cash from operations (Line 4 minus Line 10)	4,111,833,824	3,758,161,291	6,450,609,478
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,025,542,754	10,429,154,026	14,139,677,117
12.2 Stocks	167,019,013	46,255,910	470,218,123
12.3 Mortgage loans	1,693,127,000	1,939,290,357	3,023,348,357
12.4 Real estate	185,737,921	12,435	195,773
12.5 Other invested assets	233,303,782	440,327,077	647,315,308
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,590,925	1,201,150	4,287,509
12.7 Miscellaneous proceeds	1,304,630,329	816,319,933	548,058,255
12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,610,951,724	13,672,560,888	18,833,100,442
13. Cost of investments acquired (long-term only):			
13.1 Bonds	15,677,289,657	14,851,194,522	19,367,188,034
13.2 Stocks	698,848,408	289,425,066	350,370,843
13.3 Mortgage loans	1,529,277,300	3,206,768,108	5,269,544,466
13.4 Real estate	184,684,231	32,724,310	43,476,908
13.5 Other invested assets	670,558,510	844,957,303	1,259,071,944
13.6 Miscellaneous applications	43,171,360	81,559,138	311,112,342
13.7 Total investments acquired (Lines 13.1 to 13.6)	18,803,829,466	19,306,628,447	26,600,764,537
14. Net increase (or decrease) in contract loans and premium notes	2,383,194	14,542,430	40,442,164
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,195,260,936)	(5,648,609,989)	(7,808,106,259)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	476,176	437,358	587,300
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(17,317,868)	(33,766,842)	(48,813,575)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,904,113,953	(285,111,843)	(525,515,294)
16.5 Dividends to stockholders	0	0	600,000,000
16.6 Other cash provided (applied)	(319,296,111)	2,802,441,153	4,614,117,697
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,567,976,150	2,483,999,826	3,440,376,128
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) ..	1,484,549,038	593,551,128	2,082,879,347
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,827,311,204	3,744,431,857	3,744,431,857
19.2 End of period (Line 18 plus Line 19.1)	7,311,860,242	4,337,982,985	5,827,311,204

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

20.0001. In-kind assets receipt related to pension risk transfer transactions	315,380,545	440,142,897	3,134,613,260
20.0002. Structure change of an other invested asset with underlying mortgage loans	90,237,420	0	0
20.0003. Mortgage loan modification and transfer to other invested assets	81,134,872	0	0
20.0004. Asset transfer from other invested assets to mortgage loans	80,531,491	0	0
20.0005. Amortization of deferred gains related to reinsurance transactions with affiliates	59,914,051	69,208,427	92,212,558
20.0006. Mortgage loan modification	58,494,488	0	0
20.0007. Asset transfer from real estate to other invested assets	52,141,433	0	0
20.0008. Asset transfer from bonds to other invested assets	32,083,052	0	0
20.0009. Donation of equity securities to an affiliated charitable organization	29,684,470	0	0
20.0010. Dividend distribution from a subsidiary related to a tax payment agreement	21,413,929	55,448,157	29,726,305

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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

20.0011. Mortgage loan modification and transfer to bonds	16,292,161	0	0
20.0012. Transfer of deferred taxes from subsidiaries	5,209,239	0	0
20.0013. Asset transfer from mortgage loans to other invested assets	680,732	0	0
20.0014. Repayment of a surplus note by parent	0	500,000,000	500,000,000
20.0015. Asset transfer from common stocks to other invested assets	0	255,593,006	255,593,006
20.0016. Transfer of bonds from an affiliate	0	23,065,810	23,065,810
20.0017. Transfer of bonds to an affiliate	0	19,918,984	19,918,984
20.0018. Contribution of tax credits from parent	0	0	14,900,000
20.0019. Contribution of tax credits to a subsidiary	0	0	5,900,000
20.0020. Capitalized deferred interest on mortgage loans	0	0	3,502,709

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	41,084,505	50,249,431	50,249,431
2. Ordinary life insurance	1,739,858,167	1,881,392,051	2,566,880,117
3. Ordinary individual annuities	97,149,223	233,877,124	253,343,324
4. Credit life (group and individual)	0	0	0
5. Group life insurance	3,328,075,024	3,317,167,715	4,599,429,745
6. Group annuities	6,948,328,549	9,307,350,603	16,386,751,458
7. A & H - group	1,107,808,054	1,098,730,289	1,459,090,984
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	153,735,700	157,649,289	209,352,179
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	13,416,039,222	16,046,416,502	25,525,097,238
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	13,416,039,222	16,046,416,502	25,525,097,238
14. Deposit-type contracts	12,518,111,867	4,004,338,388	5,168,385,015
15. Total (Lines 13 and 14)	25,934,151,089	20,050,754,890	30,693,482,253
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, 2019, 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 #	09/30/2020	12/31/2019
<u>Net Income</u>					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$332,060,740	(\$169,297,629)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(1,020,634,800)
Separate Account Valuation	56	4	19	0	1,020,634,800
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$332,060,740	(\$169,297,629)
<u>Surplus</u>					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$12,164,204,330	\$11,483,313,853
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	35,739,954	41,189,164
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(51,659,799)	(55,781,958)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$12,180,124,175	\$11,497,906,647
<u>Assets</u>					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	\$307,249,844,022	\$292,318,260,622
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(4,725,222,383)	(2,613,704,365)
Admit leasehold improvements	19	2	25	35,739,954	41,189,164
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(51,659,799)	(55,781,958)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	\$311,990,986,250	\$294,946,557,781
<u>Liabilities</u>					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	\$295,085,639,692	\$280,834,946,769
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(1,020,634,800)
Separate Account Valuation	56	3	27	(4,725,222,383)	(1,593,069,565)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	\$299,810,862,075	\$283,448,651,134

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.

Beginning in 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, and has adversely impacted, and may continue to adversely impact, our 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 our 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. We cannot predict what impact the COVID-19 pandemic will ultimately have on the global economy, markets or our businesses.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

In addition, 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. 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. 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, 2020 and December 31, 2019.

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, 2020 and December 31, 2019.

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. Under SAP, 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 a post 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 a post 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. 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. 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 amount 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 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 27 entities as of September 30, 2020. 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 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 2019, the NAIC adopted final revisions to the Valuation Manual (VM-21), Actuarial Guideline 43 (“AG 43”), and risk-based capital instructions to implement a new variable annuity statutory framework, which the Company implemented effective 1/1/2020. Changes include: (i) aligning economically-focused hedge assets with liability valuations; (ii) reforming standard scenarios for AG 43 and C3 Phase II; and (iii) standardizing capital market assumptions and aligning total asset requirements and reserves. The NAIC is considering further changes to the Valuation Manual for future years. The cumulative effect of the change in valuation basis is reported directly through surplus.

In 2016, the NAIC adopted a principle-based reserving approach for life insurance products. Principle-based reserving replaces the reserving methods for life insurance products for which the former formulaic basis for reserves may not accurately reflect the risks or costs of the liability or obligations of the insurer. The principle-based reserving approach had a three-year phase-in period. Principle-based reserving will not affect reserves for policies in force prior to January 1, 2017.

The Company has introduced updated versions of its individual life products in conjunction with the requirement to adopt principle-based reserving by January 1, 2020. These updated products are currently priced to support the principle-based statutory reserve level without the need for reserve financing. Certain elements of the implementation of principle-based reserving are yet to be finalized by the NAIC and may have a material impact on statutory reserves. The Company continues to assess the impact of the implementation of principle-based reserving on projected statutory reserve levels, product pricing and the use of financing.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2019.

3B. Statutory Merger

There has been no material change since December 31, 2019.

3C. Assumption Reinsurance

There has been no material change since December 31, 2019.

3D. Impairment Loss

There has been no material change since December 31, 2019.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2019.

5. INVESTMENTS

5A. Mortgage Loans

- (1) There has been no material change since December 31, 2019.
- (2) There has been no material change since December 31, 2019.
- (3) There has been no material change since December 31, 2019.
- (4) There has been no material change since December 31, 2019.
- (5) There has been no material change since December 31, 2019.
- (6) There has been no material change since December 31, 2019.
- (7) There has been no material change since December 31, 2019.
- (8) There has been no material change since December 31, 2019.
- (9) There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

5B. Debt Restructuring

There has been no material change since December 31, 2019.

5C. Reverse Mortgages

There has been no material change since December 31, 2019.

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, 2020, 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, 2020.

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	\$506,434	\$501,756	\$4,678	\$501,756	\$450,023	1Q20
84751PLP2	834,216	833,927	289	833,927	707,565	1Q20
84751PLP2	828,026	701,664	126,362	701,664	744,023	2Q20
32027NEE7	1,318,928	1,205,950	112,978	1,205,950	1,335,870	2Q20
00105HDZ6	470,280	449,573	20,707	449,573	449,597	3Q20
589929J58	572,078	571,016	1,062	571,016	569,880	3Q20
589929M47	390,060	389,015	1,045	389,015	393,647	3Q20
Total	\$4,920,022	\$4,652,901	\$267,121	\$4,652,901	\$4,650,605	

- (4) As of September 30, 2020 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 | (\$23,908,068) |
| 2. 12 Months or Longer | (\$118,666,509) |
- b. Aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-----------------|
| 1. Less than 12 Months | \$3,707,805,035 |
| 2. 12 Months or Longer | \$2,863,388,865 |

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, 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, 2020. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of September 30, 2020. 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, 2020	
	(1) Fair Value
<u>1. Securities Lending:</u>	
(a) Open	\$2,677,003,369
(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	\$2,677,003,369
(g) Securities Received	0
(h) Total Collateral Received	\$2,677,003,369
<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 \$2,652,234,593 as of September 30, 2020, 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, 2019	
	(1) Fair Value
1. Securities Lending:	
(a) Open	\$2,796,858,729
(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	\$2,796,858,729
(g) Securities Received	0
(h) Total Collateral Received	\$2,796,858,729
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 \$2,741,662,971 as of December 31, 2019, 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, 2020, 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.

NOTES TO FINANCIAL STATEMENTS

(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, 2020		
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	\$0	\$0
(b) 30 Days or Less	428,514,536	429,526,114
(c) 31 to 60 Days	53,125,628	53,173,092
(d) 61 to 90 Days	164,451,463	164,537,516
(e) 91 to 120 Days	36,133,441	36,282,239
(f) 121 to 180 Days	107,470,994	107,851,873
(g) 181 to 365 Days	516,924,378	521,252,318
(h) 1 to 2 years	798,831,387	807,166,470
(i) 2 to 3 years	450,674,530	452,800,986
(j) Greater than 3 years	78,679,038	79,643,985
(k) Subtotal	\$2,634,805,395	\$2,652,234,593
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$2,634,805,395	\$2,652,234,593
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 September 30, 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.

NOTES TO FINANCIAL STATEMENTS

December 31, 2019		
	(1)	(2)
	<u>Amortized Cost</u>	<u>Fair Value</u>
<u>1. Securities Lending:</u>		
(a) Open	\$0	\$0
(b) 30 Days or Less	311,360,324	313,115,515
(c) 31 to 60 Days	87,744,487	87,823,161
(d) 61 to 90 Days	66,046,661	66,064,868
(e) 91 to 120 Days	47,572,706	47,567,162
(f) 121 to 180 Days	204,361,394	204,511,025
(g) 181 to 365 Days	409,477,966	410,564,571
(h) 1 to 2 years	835,822,910	840,985,223
(i) 2 to 3 years	624,147,808	626,677,325
(j) Greater than 3 years	144,812,521	144,354,121
(k) Subtotal	\$2,731,346,777	\$2,741,662,971
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$2,731,346,777	\$2,741,662,971
<u>2. Dollar Repurchase Agreement:</u>		
(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, 2019, 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, 2020, 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, 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.

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.....	\$8,261,475,825	\$8,266,402,148	\$8,122,537,831	XXX
Overnight.....	857,732,500	560,526,986	558,424,520	XXX
2 Days to 1 Week.....	856,098,750	560,526,986	558,424,520	XXX
>1 Week to 1 Month.....	1,236,244,875	560,527,000	558,424,520	XXX
>1 Month to 3 Months....	553,428,550	560,527,000	556,498,750	XXX
>3 Months to 1 Year.....	0	0	0	XXX
> 1 Year.....	\$0	\$0	\$0	XXX
b. Ending Balance				
Open - No Maturity.....	\$7,282,065,521	\$7,247,181,276	\$7,511,453,192	XXX
Overnight.....	0	0	0	XXX
2 Days to 1 Week.....	0	0	0	XXX
>1 Week to 1 Month.....	553,428,550	558,424,520	502,446,200	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, 2020.

(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.....	\$8,796,692,355	\$8,916,041,165	\$8,781,488,690	XXX
b. Ending Balance				
1. BACV.....	\$5,635,789,608	\$5,774,477,563	\$5,933,730,705	XXX
2. Nonadmitted- Subset of BACV.....	\$0	\$0	\$0	XXX
3. Fair Value.....	\$7,909,573,243	\$7,931,466,718	\$8,110,041,077	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Bonds - BACV	\$0	\$5,933,730,705	\$0	\$0
b. Bonds - FV	\$0	\$8,110,041,077	\$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	\$5,933,730,705	\$0	\$0
q. Total Assets- FV	\$0	\$8,110,041,077	\$0	\$0

ENDING BALANCE

	5	6	7	8
	NAIC 4	NAIC 5	NAIC 6	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.....	\$8,581,086,122	\$8,826,929,135	\$8,624,228,081	XXX
2. Securities (FV).....	\$0	\$0	\$0	XXX
b. Ending Balance.....				
1. Cash.....	\$7,835,494,071	\$7,805,605,796	\$8,013,899,392	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	\$8,013,899,392	\$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	\$8,013,899,392	\$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	\$7,511,453,192
b. 30 Days or Less	\$502,446,200
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	\$1,282,804,653	\$1,285,832,924
b. 31 to 60 Days	\$159,037,317	\$159,179,406
c. 61 to 90 Days	\$492,303,257	\$492,560,868
d. 91 to 120 Days	\$108,169,366	\$108,614,810
e. 121 to 180 Days	\$321,726,057	\$322,866,257
f. 181 to 365 Days	\$1,547,469,088	\$1,560,425,246
g. 1 to 2 Years	\$2,391,388,239	\$2,416,340,214
h. 2 to 3 Years	\$1,349,142,995	\$1,355,508,772
i. > 3 Years	\$235,534,219	\$238,422,890

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).....	\$8,581,086,122	\$8,826,929,135	\$8,624,228,081	XXX
2. Securities Collateral (FV).....	\$0	\$0	\$0	XXX
b. Ending Balance.....				
1. Cash (Collateral - All).....	\$7,835,494,071	\$7,805,605,796	\$8,013,899,392	XXX
2. Securities Collateral (FV).....	\$0	\$0	\$0	XXX

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

(1) For reverse repurchase agreements Company and NAIC policies require a minimum of 100% of the fair value of securities under these agreements to be maintained as collateral. The securities underlying reverse repurchase agreements are U.S. Treasury bonds or agencies. Please refer to Note 1C for the Company’s policy for recognizing reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a - Bilateral (YES/NO)	No	No	No	XXX
b - Tri-Party (YES/NO)	Yes	Yes	Yes	XXX

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	\$0	\$0	0	XXX
2. Overnight	\$75,000,000	\$0	\$230,000,000	XXX
3. 2 Days to 1 Week	\$0	\$0	\$225,000,000	XXX
4. >1 Week to 1 Month	\$0	\$0	\$12,835,492	XXX
5. >1 Month to 3 Months	\$12,835,492	12,835,492	\$12,835,492	XXX
6. >3 Months to 1 Year	\$0	\$0	\$0	XXX
7. > 1 Year	\$0	\$0	\$0	XXX
b. Ending Balance				
1. Open - No Maturity	\$0	\$0	\$0	XXX
2. Overnight	\$0	\$0	\$0	XXX
3. 2 Days to 1 Week	\$0	\$0	\$12,835,492	XXX
4. >1 Week to 1 Month	\$0	\$0	\$0	XXX
5. >1 Month to 3 Months	\$12,835,492	12,835,492	\$0	XXX
6. >3 Months to 1 Year	\$0	\$0	\$0	XXX
7. > 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, 2020.

(5) Fair Value of Securities Acquired Under Repo - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	\$75,000,000	12,835,492	230,000,000	XXX
b. Ending Balance	\$12,835,492	12,835,492	12,835,492	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	\$0	\$12,835,492	\$0	\$0
b. LB & SS - FV	0	0	0	0
c. Preferred Stock - FV	0	0	0	0
d. Common Stock	0	0	0	0
e. Mortgage Loans - FV	0	0	0	0
f. Real Estate - FV	0	0	0	0
g. Derivative - FV	0	0	0	0
h. Other Invested Assets - FV	0	0	0	0
i. Total Assets - FV	\$0	\$12,835,492	\$0	\$0

ENDING BALANCE

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

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount.....				
1. Cash	\$0	\$0	\$0	XXX
2. Securities (FV)	\$76,503,252	\$13,092,203	\$234,600,587	XXX
3. Securities (BACV)	\$0	\$0	\$0	XXX
4. Nonadmitted Subset (BACV)	\$0	\$0	\$0	XXX
b. Ending Balance.....				
1. Cash	\$0	\$0	\$0	XXX
2. Securities (FV)	\$13,092,202	\$13,092,203	\$13,092,203	XXX
3. Securities (BACV)	\$13,092,202	\$13,092,203	\$13,092,203	XXX
4. Nonadmitted Subset (BACV)	\$0	\$0	\$0	XXX

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$0	\$0
b. 30 Days or Less	\$13,092,203	\$13,092,203
c. 61 to 90 days	\$0	\$0
d. >90 Days	\$0	\$0

NOTES TO FINANCIAL STATEMENTS

(9) Recognized Receivable for Return of Collateral - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount.....				
1. Cash	\$75,000,000	\$12,835,492	\$230,000,000	XXX
2. Securities (FV)	\$0	\$0	\$0	XXX
b. Ending Balance.....				
1. Cash	\$12,835,492	\$12,835,492	\$12,835,492	XXX
2. Securities (FV)	\$0	\$0	\$0	XXX

(10) Recognized Liability to Return Collateral - Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount.....				
1. Repo Securities Sold/ Acquired with Cash Collateral	\$75,000,000	\$12,835,492	\$230,000,000	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	\$0	\$0	\$0	XXX
b. Ending Balance.....				
1. Repo Securities Sold/ Acquired with Cash Collateral	\$12,835,492	\$12,835,492	\$12,835,492	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	\$0	\$0	\$0	XXX

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, 2020.

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, 2020.

5J. Real Estate

There has been no material change since December 31, 2019.

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

There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

(1) Restricted Assets (Including Pledged) as of the dates indicated were as follows:

Restricted Asset Category		Gross Restricted									Percentage	
		As of September 30, 2020					6	7	As of September 30, 2020			
		1	2	3	4	5			8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.000%	0.000%
b.	Collateral held under security lending agreements	2,206,341,212	0	3,527,869,276	0	5,734,210,488	5,108,481,218	625,729,270	0	5,734,210,488	1.845%	1.866%
c.	Subject to repurchase agreements	5,933,730,705	0	0	0	5,933,730,705	5,744,444,356	189,286,349	0	5,933,730,705	1.909%	1.931%
d.	Subject to reverse repurchase agreements	12,835,492	0	0	0	12,835,492	12,835,492	0	0	12,835,492	0.004%	0.004%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	618,423	0	0	0	618,423	50,346,950	(49,728,527)	0	618,423	0.000%	0.000%
i.	FHLB capital stock	170,964,000	0	0	0	170,964,000	30,238,800	140,725,200	0	170,964,000	0.055%	0.056%
j.	On deposit with state	5,269,077	0	0	0	5,269,077	5,291,556	(22,479)	0	5,269,077	0.002%	0.002%
k.	On deposit with other regulatory bodies	30,000	0	0	0	30,000	30,000	0	0	30,000	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	3,293,977,085	0	0	0	3,293,977,085	0	3,293,977,085	0	3,293,977,085	1.060%	1.072%
m.	Pledged as collateral not captured in other categories	13,862,511,814	0	0	0	13,862,511,814	12,370,125,206	1,492,386,608	0	13,862,511,814	4.460%	4.512%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	\$25,486,277,808	\$0	\$3,527,869,276	\$0	\$29,014,147,084	\$23,321,793,578	\$5,692,353,506	\$0	\$29,014,147,084	9.335%	9.443%

- (a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories as of the dates indicated were as follows:

Description of Assets	Gross Restricted								Percentage	
	As of September 30, 2020					6	7	As of September 30, 2020		
	1	2	3	4	5			8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	\$278,120,946	\$0	\$0	\$0	\$278,120,946	\$227,442,690	\$50,678,256	\$278,120,946	0.089 %	0.091 %
Reinsurance Trust Assets	13,584,390,868	0	0	0	13,584,390,868	12,142,682,516	1,441,708,352	13,584,390,868	4.371 %	4.421 %
Total	\$13,862,511,814	\$0	\$0	\$0	\$13,862,511,814	\$12,370,125,206	\$1,492,386,608	\$13,862,511,814	4.460 %	4.512 %

- (a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

- (3) There has been no material change since December 31, 2019
- (4) There has been no material change since December 31, 2019.

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, 2020.

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

There has been no material change since December 31, 2019.

5P. Short Sales

There has been no material change since December 31, 2019.

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the nine months ended September 30, 2020 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	123	0
Aggregate amount of investment income	\$51,005,477	\$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- 6A. There has been no material change since December 31, 2019.
- 6B. There has been no material change since December 31, 2019.

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, 2020.

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, 2020.

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 \$47,036,427 for the nine months ended September 30, 2020.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the nine months ended September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2019. The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	09/30/2020			12/31/2019		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	\$2,341,335,052	\$178,021,764	\$178,021,764	\$1,465,387,099	\$49,333,708	\$49,333,708
Liabilities	\$394,100,000	\$17,926,491	\$17,926,491	\$206,800,000	\$13,824,202	\$13,824,202
Swaps:						
Assets	29,798,508,979	5,674,038,693	6,718,537,553	31,307,855,756	3,400,581,345	3,722,583,816
Liabilities	26,851,115,277	3,122,376,115	3,078,795,189	26,722,621,156	1,289,507,494	1,361,206,427
Forwards:						
Assets	1,664,102,312	28,875,804	57,507,945	471,829,503	5,346,086	19,735,975
Liabilities	1,459,038,955	7,043,469	42,153,800	2,040,430,275	26,102,691	82,282,160
Futures:						
Assets	298,647,068	13,840,000	1,136,761	150,000,000	0	164,062
Liabilities	3,777,900,000	0	45,269,344	3,224,200,000	0	21,002,625
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	4	4	0	1,041	1,041
Totals:						
Assets	<u>\$34,102,593,411</u>	<u>\$5,894,776,261</u>	<u>\$6,955,204,023</u>	<u>\$33,395,072,358</u>	<u>\$3,455,261,139</u>	<u>\$3,791,817,561</u>
Liabilities	<u>\$32,482,154,232</u>	<u>\$3,147,346,079</u>	<u>\$3,184,144,828</u>	<u>\$32,194,051,431</u>	<u>\$1,329,435,428</u>	<u>\$1,478,316,455</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, 2020 and December 31, 2019 was \$4 and \$1,041, 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, 2020:

<u>Fiscal Year</u>	<u>Premium Payments Due</u>		
2020			\$0
2021			0
2022			30,349,000
2023			0
Thereafter			24,876,750
Total Future Settled Premiums			<u>\$55,225,750</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	0	0	0
Current Year	55,225,750	69,210,818	124,436,568

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 before since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

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

10A. There has been no material change since December 31, 2019.

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

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. The Company, in turn, donated the equity securities to an affiliated charitable organization.

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

In the third quarter of 2020, the Company received a \$16,006,506 dividend from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

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 \$10,626,143 dividend from its insurance subsidiary, PLIC.

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.

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.

In the first quarter of 2020, the Company received a \$16,283,045 dividend from its insurance subsidiary, PLIC.

In the fourth quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$118,607,695, the fair value on the date of the transfer.

In the fourth quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$6,601,484, the fair value on the date of the transfer.

In the fourth quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$12,256,983, the fair value on the date of the transfer.

In the fourth quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$5,293,514, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the fourth quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$21,424,913, the fair value on the date of the transfer.

In the fourth quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$85,260,593, the fair value on the date of the transfer.

In the fourth quarter of 2019, the Company received a \$250,000,000 dividend from its insurance subsidiary, Pruco Life, of which \$104,000,000 was recorded as a return of capital.

In the fourth quarter of 2019, the Company received a \$14,900,000 capital contribution from its parent, Prudential Financial, Inc. ("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.

For the year ended December 31, 2019, the Company received dividends totaling \$156,670,862 from its insurance subsidiary, PLIC.

In the third quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$66,992,827, the fair value on the date of the transfer.

In the third quarter of 2019, the Company purchased mortgages from an affiliate for \$6,058,909, the fair value on the date of the transfer.

In the third quarter of 2019, the Company purchased mortgages from an affiliate for \$106,307,212, the fair value on the date of the transfer.

In the third quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$10,701,690, the fair value on the date of the transfer.

In the third quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$11,130,912, the fair value on the date of the transfer.

In the third quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$5,556,238, the fair value on the date of the transfer.

In the third quarter of 2019, the Company recorded a capital contribution from its parent, PFI, for \$500,000,000, the result of PFI relieving the Company of its liability to repay the principal to the holder of maturing surplus notes (see Note 13(11)).

In the second quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$222,911,709, the fair value on the date of the transfer.

In the second quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$217,636,652, the fair value on the date of the transfer.

In the second quarter of 2019, the Company sold equity securities to an affiliate for \$4,299,542, the fair value on the date of the transfer.

In the second quarter of 2019, the Company transferred fixed maturity securities to an affiliate for \$19,918,984, the fair value on the date of the transfer.

In the second quarter of 2019, the Company received fixed maturity securities from an affiliate for \$23,065,810, the fair value on the date of the transfer.

In the second quarter of 2019, the Company received a dividend of \$50,000,000 from its insurance subsidiary, PRIAC.

In the first quarter of 2019, the Company purchased mortgages from an affiliate for \$97,952,677, the fair value on the date of the transfer.

In the first quarter of 2019, the Company purchased mortgages from an affiliate for \$4,994,746, the fair value on the date of the transfer.

In the first quarter of 2019, the Company purchased mortgages from an affiliate for \$64,530,060, the fair value on the date of the transfer.

In the first quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$20,543,650, the fair value on the date of the transfer.

In the first quarter of 2019, the Company purchased fixed maturity securities from an affiliate for \$39,936,274, the fair value on the date of the transfer.

In the first quarter of 2019, the Company sold fixed maturity securities to an affiliate for \$141,476,318, the fair value on the date of the transfer.

In February 2019, the Company received approval from the Department to record a \$200,000,000 receivable as of December 31, 2018, for a capital contribution from its parent company, PFI. The capital contribution was received by the Company prior to March 1, 2019.

- 10D. At September 30, 2020, the Company reported a "Receivable from parents, subsidiaries and affiliates" of \$701,108,218, and a "Payable to parents, subsidiaries and affiliates" of \$630,902,440. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.
- 10E. There has been no material change since December 31, 2019.
- 10F. There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

- 10G. There has been no material change since December 31, 2019.
- 10H. There has been no material change since December 31, 2019.
- 10I. There has been no material change since December 31, 2019.
- 10J. There has been no material change since December 31, 2019.
- 10K. There has been no material change since December 31, 2019.
- 10L. There has been no material change since December 31, 2019.
- 10M. There has been no material change since December 31, 2019.
- 10N. There has been no material change since December 31, 2019.
- 10O. There has been no material change since December 31, 2019.

11. DEBT

- 11A. There has been no material change since December 31, 2019.

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, 2020, the 5% limitation equates to a maximum amount of pledged assets of \$7,302,010,544 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately \$6,579,442,927 of which \$3,040,725,000 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, 2020, the Company had pledged assets with a fair value of \$3,645,494,175 supporting aggregate outstanding collateralized funding agreements. As of September 30, 2020, outstanding funding agreements, totaling \$3,040,725,000 are included in “Policyholders’ account balances.” The fair value of qualifying assets that were available to the Company but not pledged amounted to \$3,302,161,070 as of September 30, 2020.

- (2) FHLB Capital Stock

a. Aggregate Totals

09/30/2020			
	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	
Activity Stock	\$136,832,700	136,832,700	0
Excess Stock	\$0	0	0
Aggregate Total	\$170,964,000	\$170,964,000	\$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	\$6,579,442,927	XXX	XXX

12/31/2019			
	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	\$0	\$0	\$0
Membership Stock - Class B	\$30,238,800	30,238,800	0
Activity Stock	\$0	0	0
Excess Stock	\$0	0	0
Aggregate Total	\$30,238,800	\$30,238,800	\$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	\$5,930,643,997	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock	(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
Class A	\$0	\$0	\$0	\$0	\$0	\$0
Class B	\$34,131,300	\$0	\$34,131,300	\$0	\$0	\$0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2020

1. Total General and Separate Accounts as of 09/30/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$3,645,494,175	\$3,293,977,085	\$3,040,725,000

2. General Account as of 09/30/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$3,645,494,175	\$3,293,977,085	\$3,040,725,000

3. Separate Accounts as of 09/30/2020

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

4. Total General and Separate Accounts as of 12/31/2019

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

b. Maximum Amount Pledged during period ended September 30, 2020

1. Total General and Separate Accounts as of 09/30/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$3,645,494,175	\$3,293,977,085	\$3,040,725,000

2. General Account as of 09/30/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$3,645,494,175	\$3,293,977,085	\$3,040,725,000

3. Separate Accounts as of 09/30/2020

	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 12/31/2019

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

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of September 30, 2020

09/30/2020				
	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	\$0	\$0	\$0	XXX
Funding Agreements	\$3,040,725,000	3,040,725,000	0	3,046,524,727
Other	\$0	0	0	XXX
Aggregate Total	\$3,040,725,000	\$3,040,725,000	\$0	\$3,046,524,727

12/31/2019				
	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	\$0	\$0	\$0	XXX
Funding Agreements	\$0	0	0	0
Other	\$0	0	0	XXX
Aggregate Total	\$0	\$0	\$0	\$0

b. Maximum Amount during period ended September 30, 2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	\$0	\$0	\$0
Funding Agreements	\$3,040,725,000	3,040,725,000	0
Other	\$0	0	0
Aggregate Total	\$3,040,725,000	\$3,040,725,000	\$0

c. FHLB - Prepayment Obligations as of September 30, 2020

	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 non-contributory defined benefit pension plans ("Pension Benefits"), which cover substantially all of its employees. The Company also has several non-funded, non-contributory defined benefit plans covering certain executives. 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, service and salary during their careers.

The Company provides certain life insurance and health care benefits ("Other Postretirement Benefits") for its retired employees, their beneficiaries and covered dependents. The healthcare plan is contributory, the life insurance plan is non-contributory. Substantially all of the Company's employees may become eligible to receive 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. These benefits are funded as considered necessary by Company management.

(1) - (3) There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

(4) Net periodic benefit cost included in “Other expenses” in the Company’s Statements of Operations and Changes in Capital and Surplus 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	
	09/30/2020	12/31/2019	09/30/2020	12/31/2019	09/30/2020	12/31/2019
a. Service cost	\$174,953,099	\$202,748,490	\$16,032,532	\$20,081,506	\$49,139,000	\$38,586,000
b. Interest cost	\$305,412,458	\$465,851,901	\$46,337,377	\$77,114,910	\$907,000	\$1,600,000
c. Expected return on plan assets	(\$581,530,724)	(\$776,040,771)	(\$73,194,499)	(\$92,975,274)	(\$3,158,000)	(\$3,000,000)
d. Transition asset or obligation	\$0	\$0	\$0	\$0	\$0	\$0
e. Gains and losses	\$256,071,734	\$329,777,768	\$14,998,457	\$28,903,252	\$0	(\$1,446,537)
f. Prior service cost or credit	\$4,369,597	\$5,908,787	\$7,978,009	\$7,851,378	\$0	\$422,000
g. Gain or loss recognized due to a settlement or curtailment	\$6,890,000	\$78,663,509	\$0	\$744,881	\$0	\$0
h. Total net periodic benefit cost	<u>\$166,166,164</u>	<u>\$306,909,684</u>	<u>\$12,151,876</u>	<u>\$41,720,653</u>	<u>\$46,888,000</u>	<u>\$36,161,463</u>

A. (5) - (21) There has been no material change since December 31, 2019.

B. There has been no material change since December 31, 2019.

C. There has been no material change since December 31, 2019.

D. There has been no material change since December 31, 2019.

E. There has been no material change since December 31, 2019.

F. There has been no material change since December 31, 2019.

G. There has been no material change since December 31, 2019.

H. There has been no material change since December 31, 2019.

I. There has been no material change since December 31, 2019.

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

(1) There has been no material change since December 31, 2019.

(2) There has been no material change since December 31, 2019.

(3) There has been no material change since December 31, 2019.

(4) There has been no material change since December 31, 2019.

(5) There has been no material change since December 31, 2019.

(6) There has been no material change since December 31, 2019.

(7) There has been no material change since December 31, 2019.

(8) There has been no material change since December 31, 2019.

(9) There has been no material change since December 31, 2019.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was \$2,117,616,509 and \$1,853,179,412 as of September 30, 2020 and December 31, 2019, respectively.

(11) There has been no material change since December 31, 2019.

(12)/(13) There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

There has been no material change since December 31, 2019.

14B. Assessments

There has been no material change since December 31, 2019.

14C. Gain Contingencies

There has been no material change since December 31, 2019.

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

There has been no material change since December 31, 2019.

14E. Joint and Several Liability

There has been no material change since December 31, 2019.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2019.

(2) Other Contingencies

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

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

The following discussion of litigation and regulatory matters provides an update of those matters discussed in the Company's Annual Statement for 2019, and should be read in conjunction with the complete descriptions provided in therein.

Individual Annuities, Individual Life and Group Insurance

Broderick v. PICA, et al.

In September 2020, the parties filed a Joint Stipulation of Dismissal with Prejudice. This matter is closed

Behfarin v. Pruco Life

In June 2020, the court issued an order: (i) granting plaintiffs' motion for certification of the settlement class; (ii) approving the proposed nationwide class settlement agreement; (iii) approving the class notice; (iv) awarding attorneys' fees and costs to plaintiffs and a reduced incentive award to Behfarin; and (v) dismissing the action with prejudice, but maintaining jurisdiction over the settlement.

Other Matters

Cho v. PICA, et al.

In September 2020, plaintiff filed an amended complaint and added as individual defendants certain PFI officers and current and former members of the Company's Administrative Committee and Investment Oversight Committee.

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, 2020, future minimum lease payments under non-cancelable operating leases are estimated as follows:
- (2) At September 30, 2020, the minimum aggregate rental commitments are as follows
- | | |
|----------|----------------------|
| 1. 2020 | \$23,625,124 |
| 2. 2021 | \$90,997,409 |
| 3. 2022 | \$72,833,147 |
| 4. 2023 | \$55,363,033 |
| 5. 2024 | \$47,296,346 |
| 6. Total | <u>\$290,115,059</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. 2020 | \$206,059 |
| 2. 2021 | \$817,475 |
| 3. 2022 | \$604,889 |
| 4. 2023 | \$0 |
| 5. 2024 | \$0 |
| 6. Total | <u>\$1,628,423</u> |

Year-to-date rental expense, net of sub-lease income, incurred through September 30, 2020 and December 31, 2019 was \$58,869,452 and \$78,030,139, respectively.

- (2) Leverage Leases:

The Company does not invest in leveraged leases as of September 30, 2020.

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

There has been no material change since December 31, 2019.

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, 2019.

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 \$2,677,003,369 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 \$2,609,673,078. A liability to return capital received of \$2,677,003,369 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 \$3,596,891,092 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was \$3,530,321,400. A liability to return capital received of \$3,611,151,338 (which includes \$14,260,250 that has not yet settled) is included in “From Separate Accounts Statements”. Additionally, assets and a cash collateral liability of \$11,635,972 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, 2020.
- (4) As of September 30, 2020, 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 \$2,677,003,369 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 \$2,609,673,078. A liability to return capital received of \$2,677,003,369 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

NOTES TO FINANCIAL STATEMENTS

- (6) The Company did not have any transfers of receivables with recourse as of September 30, 2020.
- (7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of September 30, 2020.

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 the nine months ended September 30, 2020 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 gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of September 30, 2020:

	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	\$8,330,439	\$0	\$8,330,439
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	\$8,330,439	\$0	\$8,330,439
d. Total claim payment volume	38,087	0	38,087

18B. There has been no material change since December 31, 2019.

18C. There has been no material change since December 31, 2019.

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

As of September 30, 2020, there were direct premiums of \$224,496,779 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, 2020 and December 31, 2019, 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 Overnight Indexed Swap discount rates, 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, 2020:

(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	99,734,170	0	3,324,904	0	103,059,074
Total Bonds	\$99,734,170	\$0	\$3,324,904	\$0	\$103,059,074
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	789,666,518	0	0	789,666,518
Total Cash, Cash Equivalents, and Short-Term Investments	\$0	\$789,666,518	\$0	\$0	\$789,666,518
Preferred Stock:					
Industrial and Misc	0	0	2,345,088	0	2,345,088
Total Preferred Stocks	\$0	\$0	\$2,345,088	\$0	\$2,345,088
Common Stock:					
Industrial and Misc	16,261,626	171,032,770	142,256,853	0	329,551,249
Total Common Stocks	\$16,261,626	\$171,032,770	\$142,256,853	\$0	\$329,551,249
Derivative Assets:					
Currency Swaps	0	157,054,629	0	0	157,054,629
Interest Rate Swaps	0	4,774,942,041	0	0	4,774,942,041
Total Return Swaps	0	27,657,006	0	0	27,657,006
Options	0	155,204,613	22,817,151	0	178,021,764
Credit Default Swaps	0	33,384	0	0	33,384
Currency Forwards	0	11,861,004	0	0	11,861,004
Total Derivative Assets	\$0	\$5,126,752,677	\$22,817,151	\$0	\$5,149,569,828
Separate Account Assets (a)	\$10,510,699,930	\$72,719,871,363	\$1,001,717,023	\$21,848,472,829	\$106,080,761,145
Total Assets at Fair Value	\$10,626,695,726	\$78,807,323,328	\$1,172,461,019	\$21,848,472,829	\$112,454,952,902
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	14,334,302	0	0	14,334,302
Interest Rate Swaps	0	2,814,086,455	0	0	2,814,086,455
Total Return Swaps	0	49,364,409	0	0	49,364,409
Options	0	17,926,491	0	0	17,926,491
Credit Default Swaps	0	6,934,573	0	0	6,934,573
Currency Forwards	0	6,532,067	0	0	6,532,067
Prudential Global Funding Non-Performance Risk (b)	0	4	0	0	4
Total Derivative Liabilities	\$0	\$2,909,178,301	\$0	\$0	\$2,909,178,301
Total Liabilities at Fair Value	\$0	\$2,909,178,301	\$0	\$0	\$2,909,178,301

- 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, 2020, consideration of NPR for the Company’s affiliated derivative net asset position resulted in a \$4 decrease in value.

NOTES TO FINANCIAL STATEMENTS

- (2) The table below provides the following data as of September 30, 2020:
- 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, 2020.

	Balance at 01/01/2020	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 09/30/2020
a. Bonds:										
Industrial and Misc	\$23,429,953	\$3,646,835	(\$22,157,704)	\$35,114	(\$1,438,534)	\$7	\$0	\$0	(\$190,767)	\$3,324,904
Preferred Stock:										
Industrial and Misc	2,026,246	3,125,008	(1,575,334)	0	(1,230,832)	0	0	0	0	\$2,345,088
Common Stock:										
Industrial and Misc	143,143,542	0	(118,206)	1,303,379	(4,029,571)	3,840,324	0	(1,882,615)	0	\$142,256,853
Derivatives (net)	19,118,532	0	0	0	3,698,619	0	0	0	0	\$22,817,151
Separate Accounts Assets (a)	979,889,033	98,217,250	(23,979,688)	(32,971,369)	42,044,364	86,851,579	0	(83,893,977)	(64,440,169)	\$1,001,717,023
Total Assets	\$1,167,607,306	\$104,989,093	(\$47,830,932)	(\$31,632,876)	\$39,044,046	\$90,691,910	\$0	(\$85,776,592)	(\$64,630,936)	\$1,172,461,019
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, 2020, 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, 2020:

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	\$108,713,938,666	\$96,272,487,921	\$99,734,170	\$105,278,450,094	\$3,335,754,402	\$0	\$0
Unaffiliated Preferred Stock	59,050,963	49,144,784	0	31,228,883	27,822,080	0	0
Unaffiliated Common Stock	329,551,243	329,551,243	16,261,626	171,032,764	142,256,853	0	0
Mortgage Loans	22,237,787,837	21,254,324,559	0	0	22,237,787,837	0	0
Real Estate	716,519,058	464,651,604	0	0	716,519,058	0	0
Contract Loans	2,945,458,586	2,945,458,586	0	0	2,945,458,586		0
Cash, Cash Equivalents, Short-Term Investments	7,312,805,639	7,311,860,242	2,105,206,633	5,035,059,424	172,539,582	0	0
Derivative Financial Instruments	6,955,204,024	5,894,776,261	1,136,761	6,931,250,112	22,817,151	0	0
Other Invested Assets	117,096,136	92,117,706	0	82,728,928	34,367,208	0	0
Separate Accounts	\$155,259,940,193	\$150,385,195,229	\$10,551,588,017	\$111,556,445,936	\$11,303,433,411	\$21,848,472,829	\$0
Liabilities:							
Deposit-Type Contracts	\$20,433,862,724	\$19,987,105,582	\$0	\$16,478,367,404	\$3,955,495,320		\$0
Notes Payable and Other Borrowings	182,116,443	182,116,443	0	182,116,443	0		0
Securities Sold Under Agreement to Repurchase	8,013,899,392	8,013,899,392	0	8,013,899,392	0	0	0
Cash Collateral Held for Loaned Securities	2,677,003,369	2,677,003,369	0	2,677,003,369	0	0	0
Derivative Financial Instruments	3,184,144,827	3,147,346,079	45,269,344	3,138,875,483	0	0	0
Separate Account Liabilities-Investment Contracts	\$97,102,756,296	\$97,173,213,643	\$0	\$29,300,937,179	\$67,801,819,117	\$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, 2020.
- 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, 2019.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2019.

21C. Other Disclosures and Unusual Items

There has been no material changes since December 31, 2019.

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2019.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2019.

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, 2020.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$107,429,765	\$107,429,765	\$172,750,914	\$267,124
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	\$107,429,765	\$107,429,765	\$172,750,914	\$267,124

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, 2019.

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2019.

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

- (1) The Company is owner and beneficiary of variable life insurance policies which it holds through subsidiaries that are recorded under the equity method of accounting.
- (2) The composition of the investments that underlie the cash surrender value are as follows as of September 30, 2020:

	Aggregate Cash Surrender Value	Percentage
Bonds	\$2,290,662,443	66.43 %
Stocks	\$916,731,731	26.59 %
Mortgage Loans	\$0	0.00 %
Real Estate	\$0	0.00 %
Cash and Short-Term Investments	\$175,277,649	5.08 %
Derivatives	\$15,130,481	0.44 %
Other Invested Assets	\$50,270,198	1.46 %

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

There has been no material change since December 31, 2019.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

There has been no material change since December 31, 2019.

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [] No [X]

1. If yes what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$0

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$0

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

Yes [] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2019 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

(B) Have any new agreements been executed or existing agreements amended since January 1, 2020 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No []

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

Individual Life Insurance Credit: \$78,000

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2019.

23C. Commutation of Ceded Reinsurance

There has been no material change since December 31, 2019.

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

There has been no material change since December 31, 2019.

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

There has been no material change since December 31, 2019.

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

There has been no material change since December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

- 24A. There has been no material change since December 31, 2019.
- 24B. There has been no material change since December 31, 2019.
- 24C. The amount of group life net premiums written by the Company for the period ended September 30, 2020 that are subject to retrospective rating features was \$802,961,584. This represented 54% 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, 2020 that are subject to retrospective rating features was \$31,804,960. This represented 3% of the total net premiums written for group accident and health.
- 24D. There has been no material change since December 31, 2019.
- 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, 2020.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 36.

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2019.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2019.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2019.

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2019.

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2019.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

- (1) There has been no material change since December 31, 2019.
- (2) There has been no material change since December 31, 2019.
- (3) There has been no material change since December 31, 2019.
- (4) There has been no material change since December 31, 2019.
- (5) There has been no material change since December 31, 2019.
- (6) As of September 30, 2020, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of (\$72,060,216) which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
VACARVM under new VM21	(\$72,060,216)	\$0	\$0	(\$72,060,216)	\$0	\$0	\$0	\$0
Total	(\$72,060,216)	\$0	\$0	(\$72,060,216)	\$0	\$0	\$0	\$0

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$97,885,492	\$0	\$0	\$97,885,492	1.0 %
b. At book value less current surrender charge of 5% or more	118,925,320	0	0	118,925,320	1.2 %
c. At fair value	0	0	1,859,202,225	1,859,202,225	18.1 %
d. Total with market value adjustment or at fair value (total of a through c)	216,810,812	0	1,859,202,225	2,076,013,037	20.3 %
e. At book value without adjustment (minimal or no charge or adjustment)	2,413,206,389	0	0	2,413,206,389	23.6 %
(2) Not subject to discretionary withdrawal	5,745,759,273	0	416,336	5,746,175,609	56.1 %
(3) Total (gross: direct + assumed)	8,375,776,474	0	1,859,618,561	10,235,395,035	100.0 %
(4) Reinsurance ceded	1,122,504	0	0	1,122,504	
(5) Total (net) (3) - (4)	\$ 8,374,653,970	\$ 0	\$ 1,859,618,561	\$ 10,234,272,531	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$7,535,289	\$0	\$0	\$7,535,289	

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	\$7,157,147,599	\$875,213,815	\$0	\$8,032,361,414	6.6 %
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
c. At fair value	0	1,215,299,199	31,083,275,138	32,298,574,337	26.7 %
d. Total with market value adjustment or at fair value (total of a through c)	7,157,147,599	2,090,513,014	31,083,275,138	40,330,935,751	33.3 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,866,040,352	10,834,283	0	1,876,874,635	1.6 %
(2) Not subject to discretionary withdrawal	25,581,997,104	53,276,028,159	0	78,858,025,263	65.1 %
(3) Total (gross: direct + assumed)	34,605,185,055	55,377,375,456	31,083,275,138	121,065,835,649	100.0 %
(4) Reinsurance ceded	0	0	0	0	
(5) Total (net) (3) - (4)	\$ 34,605,185,055	\$55,377,375,456	\$ 31,083,275,138	\$121,065,835,649	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$0	\$0	\$0	\$0	

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	3,202,352,046	0	6,468,121,710	9,670,473,756	30.9 %
d. Total with market value adjustment or at fair value (total of a through c)	3,202,352,046	0	6,468,121,710	9,670,473,756	30.9 %
e. At book value without adjustment (minimal or no charge or adjustment)	7,138,125,033	0	0	7,138,125,033	22.8 %
(2) Not subject to discretionary withdrawal	14,467,981,926	0	0	14,467,981,926	46.3 %
(3) Total (gross: direct + assumed)	24,808,459,005	0	6,468,121,710	31,276,580,715	100.0 %
(4) Reinsurance ceded	4,821,353,423	0	0	4,821,353,423	
(5) Total (net) (3) - (4)	\$ 19,987,105,582	\$ 0	\$ 6,468,121,710	\$ 26,455,227,292	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$0	\$0	\$0	\$0	

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	\$42,848,217,712
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	131,621,313
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	19,987,105,582
(4) Subtotal	62,966,944,607
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	88,320,269,155
(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	6,468,121,710
(11) Subtotal	94,788,390,865
(12) Combined Total	\$157,755,335,472

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There has been no material change since December 31, 2019.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2020:

TYPE	GROSS	NET OF LOADING
(1) Industrial	\$0	\$0
(2) Ordinary - New Business (Individual Life & Annuities)	4,088,240	4,075,087
(3) Ordinary - Renewal Business	2,506,378,607	2,506,031,127
(4) Credit Life	0	0
(5) Group Life	253,295,004	253,295,004
(6) Group Annuity	503,694,300	503,694,300
(7) Total	\$3,267,456,151	\$3,267,095,518

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A. There has been no material change since December 31, 2019.

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 09/30/2020	\$0	\$582,241	\$863,884,984	\$4,413,663,188	\$5,278,130,413
Reserves as of 09/30/20					
(2) For accounts with assets at:					
a. Fair Value	0	13,250,980,129	0	74,805,747,597	\$88,056,727,726
b. Amortized Cost	0	22,328,823,795	21,832,178,293	0	\$44,161,002,088
c. Total Reserves	\$0	\$35,579,803,924	\$21,832,178,293	\$74,805,747,597	\$132,217,729,814
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$0	\$2,328,236,848	\$38,967,685	\$0	\$2,367,204,533
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,757,915,242	0	74,805,331,261	\$76,563,246,503
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,834,283	0	0	\$10,834,283
5. Subtotal	\$0	\$4,096,986,373	\$38,967,685	\$74,805,331,261	\$78,941,285,319
b. Not subject to discretionary withdrawal:	0	31,482,817,551	21,793,210,608	416,336	\$53,276,444,495
c. Total	\$0	\$35,579,803,924	\$21,832,178,293	\$74,805,747,597	\$132,217,729,814

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)	\$5,110,230,413
b.	Transfers from Separate Accounts (Page 4, Line 10)	\$10,284,521,421
c.	Net transfers to or (From) Separate Accounts (a) – (b)	<u>(\$5,174,291,008)</u>
(2)	Reconciling Adjustments	\$58,467,150
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreements.	
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)	<u>(\$5,115,823,858)</u>

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2019.

STATEMENT AS OF SEPTEMBER 30, 2020 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.
QMA LLC	Newark, NJ				YES.
QMA 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, 2020 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 \$5,933,730,705; Subject to reverse repurchase agreements \$12,835,492; Letter stock or securities restricted as to sale-excluding FHLB Capital Stock \$618,423; FHLB Capital Stock \$170,964,000; On deposit with states \$5,269,077; On deposit with other regulatory bodies \$30,000; Pledged as collateral-excluding collateral pledged to an FHLB \$278,120,946; Pledged as collateral to FHLB-including assets backing funding agreements 3,293,977,085.
12.

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

\$ 875,128,027
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 | \$ 2,699,621,288 | \$ 2,649,797,241 |
| 14.22 Preferred Stock | \$ 171,259 | \$ 171,259 |
| 14.23 Common Stock | \$ 7,131,053,347 | \$ 6,958,387,734 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 3,193,212,301 | \$ 3,395,521,181 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 13,024,058,195 | \$ 13,003,877,415 |
| 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.

\$ 2,652,234,593
- 16.2

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

\$ 2,634,805,395
- 16.3

Total payable for securities lending reported on the liability page.

\$ 2,677,003,369

STATEMENT AS OF SEPTEMBER 30, 2020 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 & Trust	801 Pennsylvania Avenue, Kansas City, MO 64105
Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013

- 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 30, 2020) with an aggregate statement value of approximately 0.21% of qualifying assets, have not been filed with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1,984,479,455

1.12

Residential Mortgages

\$

0

1.13

Commercial Mortgages

\$

19,269,845,104

1.14

Total Mortgages in Good Standing

\$

21,254,324,559

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

\$

0

1.32

Residential Mortgages

\$

0

1.33

Commercial Mortgages

\$

0

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

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)

\$

21,254,324,559

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

105.565 %

2.2

A&H cost containment percent

0.007 %

2.3

A&H expense percent excluding cost containment expenses

22.778 %

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, 2020 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	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				
Active Status (a)									
1.	Alabama	AL	L	34,103,550	989,215	12,932,852	9,931,100	57,956,718	513,759
2.	Alaska	AK	L	5,080,997	509,618	2,375,665	8,687,607	16,653,888	167,243
3.	Arizona	AZ	L	53,059,672	20,108,255	22,184,751	149,049,728	244,402,406	3,859,054
4.	Arkansas	AR	L	19,083,659	90,608	8,746,861	19,584,989	47,506,116	1,377,447
5.	California	CA	L	257,788,620	45,654,552	108,825,009	1,711,954,058	2,124,222,238	53,734,969
6.	Colorado	CO	L	41,644,964	5,012,756	18,739,105	92,542,442	157,939,267	1,768,925
7.	Connecticut	CT	L	39,113,547	3,748,639	18,794,171	150,432,372	212,088,729	3,727,469
8.	Delaware	DE	L	10,662,578	3,272,059	4,136,621	7,026,770	25,098,029	6,643,978,365
9.	District of Columbia	DC	L	12,933,610	809,637	5,408,968	5,338,088	24,490,303	53,456,975
10.	Florida	FL	L	155,998,540	66,919,319	62,873,282	218,737,842	504,528,984	14,638,498
11.	Georgia	GA	L	71,710,718	19,090,210	26,697,384	30,897,004	148,395,315	3,966,178
12.	Hawaii	HI	L	10,191,238	990,824	5,281,853	42,191,667	58,655,582	1,356,230
13.	Idaho	ID	L	11,764,093	215,325,672	3,885,469	48,461,408	279,436,643	539,815
14.	Illinois	IL	L	111,723,068	36,610,197	55,510,044	260,428,732	464,272,042	14,236,436
15.	Indiana	IN	L	69,328,655	2,077,757	21,427,796	18,632,899	111,467,107	1,937,751
16.	Iowa	IA	L	21,738,087	292,376	8,732,510	10,865,283	41,628,255	2,146,226
17.	Kansas	KS	L	18,259,944	633,084	8,135,738	21,711,968	48,740,733	1,368,063
18.	Kentucky	KY	L	30,235,883	2,132,792	8,995,532	12,864,028	54,228,235	2,283,591
19.	Louisiana	LA	L	56,284,540	2,356,843	15,845,058	48,529,785	123,016,226	1,945,084
20.	Maine	ME	L	12,554,304	802,287	4,121,194	21,934,663	39,412,448	451,279
21.	Maryland	MD	L	62,610,891	30,672,071	24,383,473	37,791,678	155,458,112	2,688,760
22.	Massachusetts	MA	L	82,275,050	7,432,725	37,181,149	33,806,890	160,695,814	5,137,526
23.	Michigan	MI	L	58,257,668	159,480,843	34,191,339	112,834,625	364,764,474	4,922,273
24.	Minnesota	MN	L	103,137,502	224,547	22,993,890	54,825,028	181,180,967	3,710,277
25.	Mississippi	MS	L	16,326,308	281,172	7,755,005	4,118,433	28,480,918	424,828
26.	Missouri	MO	L	45,976,309	4,914,093	18,991,369	45,923,786	115,805,558	3,822,962
27.	Montana	MT	L	5,662,048	(70,440)	4,280,288	40,521,596	50,393,492	223,460
28.	Nebraska	NE	L	12,811,122	1,003,491	4,725,184	5,552,037	24,091,834	425,157
29.	Nevada	NV	L	16,521,266	4,074,320	8,545,496	111,698,047	140,839,129	1,402,049
30.	New Hampshire	NH	L	16,863,167	2,742,010	4,263,570	10,405,339	34,274,086	1,009,244
31.	New Jersey	NJ	L	384,302,833	235,110,352	86,315,392	379,945,256	1,085,673,832	22,368,637
32.	New Mexico	NM	L	19,963,445	1,137,622	4,817,457	198,678,991	224,597,514	535,496
33.	New York	NY	L	247,196,136	111,392,892	92,793,639	368,337,266	819,719,933	5,586,197,380
34.	North Carolina	NC	L	63,694,273	14,203,826	27,365,844	33,116,871	138,380,814	3,500,221
35.	North Dakota	ND	L	5,562,063	(41,684)	3,006,733	14,139,062	22,666,175	195,063
36.	Ohio	OH	L	92,134,226	4,925,263	48,502,716	236,584,144	382,146,349	3,320,982
37.	Oklahoma	OK	L	24,657,081	510,395	11,539,370	19,343,597	56,050,443	1,854,926
38.	Oregon	OR	L	18,694,695	3,722,839	9,422,747	251,431,116	283,271,397	2,969,903
39.	Pennsylvania	PA	L	162,871,054	43,063,650	60,002,968	274,572,434	540,510,107	10,761,674
40.	Rhode Island	RI	L	9,557,677	1,835,641	2,654,349	5,465,116	19,512,784	750,658
41.	South Carolina	SC	L	39,486,034	7,112,143	19,113,852	33,506,668	99,218,697	3,080,286
42.	South Dakota	SD	L	4,214,753	735,863	1,605,890	18,943,831	25,500,338	428,009
43.	Tennessee	TN	L	68,264,356	7,665,596	24,292,209	47,563,881	147,786,043	3,054,115
44.	Texas	TX	L	208,810,423	23,751,662	111,848,995	102,975,565	447,386,645	11,006,167
45.	Utah	UT	L	14,328,300	42,243	6,340,527	63,619,932	84,331,003	359,007
46.	Vermont	VT	L	5,007,204	2,362,769	1,043,213	10,969,145	19,382,330	251,175
47.	Virginia	VA	L	66,374,549	31,043,348	29,322,064	34,160,432	160,900,393	4,562,152
48.	Washington	WA	L	72,361,050	6,205,633	45,124,884	345,555,929	469,247,497	5,781,995
49.	West Virginia	WV	L	14,652,772	1,271,748	6,972,567	13,309,801	36,206,888	731,700
50.	Wisconsin	WI	L	54,442,960	32,421,871	16,214,163	24,855,416	127,934,410	2,833,746
51.	Wyoming	WY	L	4,893,540	(74,146)	1,535,626	9,186,392	15,541,412	167,140
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	455,764	2,140	41,067	2,743,681	3,242,652	13
54.	Puerto Rico	PR	L	3,438,852	297,681	1,097,217	3,783	4,837,533	167,321
55.	U.S. Virgin Islands	VI	L	89,210	(293)	58,202	2,743,006	2,890,125	39
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	L	470,330	506,673	542,308	14,338,839	15,858,150	1,003,795
58.	Aggregate Other Aliens	OT	XXX	15,351,746	17,667	9,766,619	7,914,105	33,050,137	1,003,787
59.	Subtotal	XXX		3,064,976,925	1,167,404,923	1,212,301,246	5,861,284,151	11,305,967,245	12,498,105,282
90.	Reporting entity contributions for employee benefits plans	XXX		30,379,209	0	4,420,330	16,380,099	51,179,638	373,566
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		800,719,171	0	0	0	800,719,171	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		79,165,289	0	28,275	0	79,193,564	0
94.	Aggregate or other amounts not allocable by State	XXX		1,096,317,186	0	0	0	1,096,317,186	19,633,019
95.	Totals (Direct Business)	XXX		5,071,557,780	1,167,404,923	1,216,749,851	5,877,664,250	13,333,376,804	12,518,111,867
96.	Plus Reinsurance Assumed	XXX		6,121,981,342	2,841,785,136	0	0	8,963,766,478	0
97.	Totals (All Business)	XXX		11,193,539,122	4,009,190,059	1,216,749,851	5,877,664,250	22,297,143,282	12,518,111,867
98.	Less Reinsurance Ceded	XXX		4,780,571,876	60,474	47,782,592	0	4,828,414,942	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		6,412,967,246	4,009,129,585	1,168,967,259	5,877,664,250	17,468,728,340	12,518,111,867
DETAILS OF WRITE-INS									
58001.	ASM American Samoa	XXX		410	0	0	0	410	0
58002.	MNP Northern Mariana Islands	XXX		47,397	0	0	0	47,397	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		15,302,884	17,667	9,766,619	7,914,105	33,001,276	1,003,787
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		15,351,746	17,667	9,766,619	7,914,105	33,050,137	1,003,787
9401.	Servicemember's Group Life Insurance	XXX		894,078,315	0	0	0	894,078,315	19,633,019
9402.	Paid up additions	XXX		202,031,223	0	0	0	202,031,223	0
9403.	Interest allowed on premium and considerations paid in advance	XXX		207,648	0	0	0	207,648	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		1,096,317,186	0	0	0	1,096,317,186	19,633,019

(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, 2020 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 Agricultural Investors, 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.		22-3529425	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
PGIM Agricultural Investors, LP		83-1893258	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
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
DICKENS AVENUE PARTNERS VI (Ireland), L.P.			DE

STATEMENT AS OF SEPTEMBER 30, 2020 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 (US), L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
EuroPRISA S.A.		LUX
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 Capital Partners Management Fund VI, L.P.		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
German Retail Income CP LP		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		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
Pramerica General Partner LLP		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 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
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
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica General Partner LLP		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 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
QMA Wadhvani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhvani Capital Limited		GBR
QMA Wadhvani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE

STATEMENT AS OF SEPTEMBER 30, 2020 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 II GP, LLC		DE
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 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 Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		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.		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.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		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 Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Sweden Resi I GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.à r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
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
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
BSC CP LP		GBR
European Value Partners GP S.a.r.l.		LUX

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

PART 1 - ORGANIZATIONAL CHART

EuroPRISA S.A.		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 Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
TMW USPF Verwaltungs GmbH		DEU
USPF V - Verwaltungs - GmbH & Co. KG		DEU
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 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 HYDF Carry/Co-Invest, L.P.	45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC	45-2656216	DE
Prudential Trust Company	23-2189568	PA
QMA LLC	33-1077887	NJ
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		DE
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.		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
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		BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916852	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
Prudential Securities Structured Assets, Inc.	31-0944462	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

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

PART 1 - ORGANIZATIONAL CHART

Passaic Fund LLC	82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.		DE
PGIM Agricultural Investors, LP	83-1893258	DE
Prudential QOZ Investment Fund 1, LLC	83-3152819	DE
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
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
Gibraltar Reinsurance Company Ltd.		BMU
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
Pramerica Systems Ireland Limited		IRL
Prudential Holdings of Japan, Inc.		JPN
The Gibraltar Life Insurance Co., Ltd.		JPN
CLIS Co., Ltd.		JPN
Coral Reef Unit Trust		CYM
Coral Reef, L.P.		CYM
Gold, L.P.		CYM
Gold II, L.P.		CYM
Green Tree, L.P.		CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN
The Prudential Life Insurance Company, Ltd.		JPN
Coral Reef Unit Trust		CYM
Pine Tree, L.P.		CYM
Platinum, L.P.		CYM
Platinum II, L.P.		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		CYM
PIIC Limited		CYM
PLAI Limited		CYM
PIIC Limited		CYM
PFI EM-Tech Fund I, LLC	83-3561487	DE
PGIM Japan Co., Ltd.		JPN
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
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
Pramerica SGR S.p.A		ITA
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 Financial Securities Investment Trust Enterprise		TWN
Prudential Life Insurance Company of Taiwan Inc.		TWN
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Servicios, S. de R.L. de C.V.		ARG
Pruservicos 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
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.		BRA
PIISC Holdings (UK) Limited		GBR
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.		BRA
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 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
PG Collection Service Co., Ltd.		JPN
PGI Co., Ltd		JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyoei Nenkin Home)		JPN
PG Business Service Co., Ltd		JPN
CLIS 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
CLIS Co., Ltd.		JPN
Prudential Newark Realty, LLC		NJ

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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

PART 1 - ORGANIZATIONAL CHART

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	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLIGO, 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 Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
Gateway CDE LLC		20-8190723	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
Vallsburg Fund LLC		61-1719773	DE
Gold GP Limited			CYM
Green Tree GP			CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l			LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
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 Loan Originator Manager Limited			GBR
PGIM REF Europe GP, LLP			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF Europe GP, LLP			GBR
PGIM REF EUROPE SCSp			LUX
Pine Tree GP			CYM
PLA Retail Fund I, LP		20-5029185	DE
Platinum GP Limited			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
PGIM European Services Limited			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
PT PFI Mega Life Insurance			IDN
Vallsburg Fund LLC		61-1719773	DE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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

PART 1 - ORGANIZATIONAL CHART

Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
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
GA BV LLC		85-2192263	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 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 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
Times Square Center Associates			NY
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

STATEMENT AS OF SEPTEMBER 30, 2020 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 Ownership Provide Percen-tage	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 Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership.....	0.000	Prudential Financial, Inc.	.N	
		.00000					PAI Bay Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership.....	100.000	Prudential Financial, Inc.	.N	
		.00000	30-1193213				PAI Waialua Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, 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	22-3529425				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	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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 Ownership Provide Percen-tage	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	83-1893258				PGIM Agricultural Investors, LP	.DE	NIA.....	PGIM Strategic Investments, Inc.	Ownership.....	1.000	Prudential Financial, Inc.	.N.....	
		.00000					PGIM Fixed Income Alternatives Fund II, L.P.	.DE	NIA.....						
		.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	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.....	50.000	Prudential Financial, Inc.	.N.....	
		.00000					DICKENS AVENUE PARTNERS VI (US), L.P.	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC ..	Ownership.....	50.000	Prudential Financial, Inc.	.N.....	
		.00000					PGIM Capital Partners Management (Feeder) VI, LLC	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC ..	Ownership.....	100.000	Prudential Financial, Inc.	.N.....	
		.00000					PGIM Capital Partners Management Fund VI, L.P.	.DE	NIA.....	DICKENS AVENUE HOLDINGS VI, LLC ..	Ownership.....	50.000	Prudential Financial, Inc.	.N.....	
		.00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P. ..	.DE	NIA.....	PGIM, Inc.	Ownership.....	50.000	Prudential Financial, Inc.	.N.....	
		.00000					DICKENS AVENUE PARTNERS VI (US), L.P.	.DE	NIA.....	PGIM, Inc.	Ownership.....	50.000	Prudential Financial, Inc.	.N.....	
		.00000					EuroPRISA S.A.	.LUX	NIA.....	PGIM, Inc.	Ownership.....	0.800	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					Prudential Capital Partners Management Fund IV, L.P.	.DE	NIA.....	Market Street Holdings IV, LLC	Ownership.....	8.210	Prudential Financial, Inc.	.N.....	
		.00000	46-0975452				Mulberry Street Holdings, LLC	.DE	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N.....	
		.00000					Stetson Street Partners, L.P.	.DE	NIA.....	Mulberry Street Holdings, LLC	Ownership.....	34.600	Prudential Financial, Inc.	.N.....	
		.00000	51-0536180				PGIM (Australia) Pty Ltd	.AUS	NIA.....	PGIM, Inc.	Ownership.....	100.000	Prudential Financial, Inc.	.N.....	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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 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)	*
		.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	
		.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 Capital Partners Management Fund VI, L.P.	.DE	NIA	PGIM, Inc.	Ownership.....	50.000	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					German Retail Income CP LP	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	89.000	Prudential Financial, Inc.	..N	
		.00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	50.000	Prudential Financial, Inc.	..N	
		.00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	51.520	Prudential Financial, Inc.	..N	
		.00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	58.000	Prudential Financial, Inc.	..N	
		.00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	55.000	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	Ownership.....	63.000	Prudential Financial, Inc.	..N	
		.00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	58.000	Prudential Financial, Inc.	..N	
		.00000					Preco III (Scotland) Limited Partnership	.GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership.....	100.000	Prudential Financial, Inc.	..N	
		.00000					Pramerica General Partner LLP	.GBR	NIA	PGIM (Scots) Limited	Ownership.....	50.000	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 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.....	32.000	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.....	11.760	Prudential Financial, Inc.	..N	

STATEMENT AS OF SEPTEMBER 30, 2020 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 Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Pramerica Pan European Real Estate (Scots) LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	.N	
		.00000					Rio CP LP	.GBR	NIA	PGIM Management Partner Limited	Ownership	65.000	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					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	
		.00000					Pramerica Fixed Income Funds Management Limited	.IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica General Partner LLP	.GBR	NIA	PGIM Financial Limited	Ownership	50.000	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	
		.00000					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	
		.00000					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					QMA Wadhvani LLP	.GBR	NIA	PGIM Financial Limited	Ownership	53.000	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					QMA 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	
		.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					PGIM Real Estate (Japan) Ltd.	.JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	.JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	.N	
		.00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	.JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Carry & Co-Invest GP, LLC	.MEX	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	.MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000	82-2357113				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	.MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	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 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 Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	20-4328897				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					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	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							PGIM Senior Loan Opportunities Management Fund I, L.P.	.DE	NIA	PGIM, Inc.	Ownership	50.000	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	97.000	Prudential Financial, Inc.	.N	
		.00000					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	3.000	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	
		.00000					PLA Administradora Industrial SRL	.MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	.N	
		.00000					PLA Administradora, S. de R.L. de C.V.	.MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	.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					PLA Mexico Residential Manager I, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-0807837				PLA Residential Fund III Manager, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							PLA Residential Fund III Aggregating Manager, LLC	.DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-1748223				PLA Residential Fund III Limited Manager, LLC	.DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-1870506				PLA Residential Fund IV Manager, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-1797297				PLA Residential Fund IV Aggregating Manager, LLC	.DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	26-3706638				PLA Retail Fund I Manager, LLC	.DE	NIA	PGIM, Inc.	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	

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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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	20-5505067				PLA Retail Fund I Red, LP	.DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	.N	
		.00000	20-5029185				PLA Retail Fund I, 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	
										PLA Retail Fund II Aggregating Manager, LLC					
		.00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	.DE	NIA		Ownership	1.000	Prudential Financial, Inc.	.N	
		.00000	47-2096107				PLA Retail Fund II, LP	.DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	.N	
		.00000					PLA Retail Fund II, LLC	.DE	NIA	PLA Retail Fund II, LP	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	
							PLA Asesoria 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 Asesoria 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					EVP II Sweden Resi I 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 PV S.r.l	.ITA	NIA	PEREF II Co-Invest 1 GP S.à r.l.	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 AVP IV GP S.à r.l.	.LUX	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	
							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					BSC CP LP	.GBR	NIA	PGIM Real Estate Germany AG	Ownership	63.000	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					EuroPRISA S.A.	.LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.200	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	
							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	
		.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	

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		.00000					Rock Marty GP S.à r.l.	.LUX	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	58-2446544				TMW Management, LLC	.GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	58-1469519				TMW Realty Advisors, LLC	.GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					TMW USPF Verwaltungs GmbH	.DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					USPF V – Verwaltungs – GmbH & Co. KG	.DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	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 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	
							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								
		.00000					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	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	.DE	NIA	PGIM, Inc.	Ownership	0.000	Prudential Financial, Inc.	.N	
							Prudential U.S. Real Estate Debt Fund GP LLC								
		.00000	45-2656216					.DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	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	33-1077887				QMA LLC	.NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					QMA JP EM All Cap Equity Partners LLC	.DE	NIA	QMA LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
							The Keynes Dynamic Beta Strategy (US) Fund GP LLC								
		.00000					LLC	.DE	NIA	QMA LLC	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	
							Prudential Capital Energy Opportunity Fund, L.P.								
		.00000	47-3551881					.DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	39.000	Prudential Financial, Inc.	.N	
							Prudential Capital Energy Opportunity Fund, L.P.								
		.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	
							Prudential Capital Energy Partners Management Fund, L.P.								
		.00000	47-3590499					.DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	3.280	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					PCP V Cayman AIV GP, L.P.	.CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	.N	
		.00000	81-2679691				Wabash Avenue Partners V, L.P.	.DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	28.300	Prudential Financial, Inc.	.N	
		.00000	84-2857360				Waveland Avenue Holdings I, LLC	.DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							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	50.000	Prudential Financial, Inc.	.N	

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		.00000					Waveland Avenue Partners I (Ireland), L.P. .	.DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Waveland Avenue Partners I (US), L.P.	.DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Waveland Avenue Partners I (Ireland), L.P. .	.DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					Waveland Avenue Partners I (US), L.P.	.DE	NIA	PGIM, Inc.	Ownership	50.000	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					PGIM European Financing Limited	.BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							Prudential Investment Management Services LLC								
		.00000	37-1610226					.DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-3489487				Prudential Mutual Fund Services LLC	.NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pruco Assignment Corporation	.BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	22-1916652				PRUCO, LLC	.NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							Prudential Capital and Investment Services, LLC								
		.00000	22-2422630					.DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
										Prudential Capital and Investment Services, LLC					
		.00000					Broome Street Holdings, LLC	.DE	NIA	Broome Street Holdings, 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	
							Prudential Securities Secured Financing Corporation								
		.00000	13-3526694				Prudential Securities Structured Assets, Inc.	.DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
										Broome Street Holdings, LLC					
		.00000	31-0944462					.DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					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	99.869	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	
										Prudential Annuities Holding Company, Inc.					
		.00000	06-1198540				Prudential Annuities, Inc.	.DE	NIA		Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1332633				AST Investment Services, Inc.	.CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	06-1212909				Prudential Annuities Distributors, Inc.	.DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
							Prudential Annuities Information Services & Technology Corporation								
		.00000	06-1181537				Prudential Annuities Life Assurance Corporation	.DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
.0304	The Prudential Group	.86630	06-1241288					.AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
										Prudential Annuities Life Assurance Corporation					
		.00000	80-0588812				Ironbound Fund LLC	.DE	NIA		Ownership	3.610	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives Fund, L.P.	.DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	.N	
										Prudential Annuities Life Assurance Corporation					
		.00000	82-5270007				Passaic Fund LLC	.DE	NIA	Corporation	Ownership	82.820	Prudential Financial, Inc.	.N	
		.00000					PGIM Fixed Income Alternatives Fund, L.P.	.DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	.N	
										Prudential Annuities Life Assurance Corporation					
		.00000	83-1893258				PGIM Agricultural Investors, LP	.DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	.N	
										Prudential Annuities Life Assurance Corporation					
		.00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	.DE	NIA	Corporation	Ownership	1.000	Prudential Financial, Inc.	.N	
										Prudential Annuities Life Assurance Corporation					
		.00000	61-1719773				Vailsburg Fund LLC	.DE	NIA	Corporation	Ownership	1.800	Prudential Financial, Inc.	.N	
		.00000	22-3804354				Prudential IBH Holdco, Inc.	.DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	58-1861313				Prudential Bank & Trust, FSB	.US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	

STATEMENT AS OF SEPTEMBER 30, 2020 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	51-0389061				Prudential International Insurance Holdings, Ltd.	..DE	..IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	..IND	..IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	..N	
		..00000					Gibraltar Reinsurance Company Ltd.	..BMU	..IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	..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 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	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					The Gibraltar Life Insurance Co., Ltd.	..JPN	..IA	The Gibraltar Life Insurance Co., Ltd.	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					Gold, L.P.	..CYM	..NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					Gold II, L.P.	..CYM	..NIA	Gold, L.P.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					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					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					Pine Tree, L.P.	..CYM	..NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					Platinum, L.P.	..CYM	..NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	..N	
		..00000					Platinum II, L.P.	..CYM	..NIA	Platinum, L.P.	Ownership	100.000	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					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 Japan Co., Ltd.	..JPN	..NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	..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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		.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					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	.IND	.NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	.IND	.NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					Pramerica SGR S.p.A	.ITA	.NIA	Prudential International Investments Company, LLC	Ownership	35.000	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 Financial Securities Investment Trust Enterprise	.TWN	.NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	.N	
		.00000					Prudential Life Insurance Company of Taiwan Inc.	.TWN	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	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					Pruservicos 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					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	.BRA	.NIA	Gibraltar International Service LLC	Ownership	0.100	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 Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	.BRA	.NIA	PIISC Holdings (UK) Limited	Ownership	99.900	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	

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		.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 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				Prudentis 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					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	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					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					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd.	Ownership.....	45.000	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					CLIS Co., Ltd.	JPN	NIA	(Kabushiki Kaisha Sanei Shuuno Service)	Ownership.....	10.000	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					Campus Drive, 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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		.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	
		.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	63.510	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	81-1496828				GA Mission 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	20-8190723				Gateway CDE LLC	.DE	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					GIBRALTAR 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	GIBRALTAR 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	3.380	Prudential Financial, Inc.	.N	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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 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)	*
		.00000	61-1719773				Vailsburg Fund LLC	.DE	.DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	.N	
		.00000					Gold GP Limited	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					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	
		.00000					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	83.120	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	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	14.200	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 Loan Originator Manager Limited	.GBR	.DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	.N	
		.00000					PGIM REF Europe GP, LLP	.GBR	.DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	.N	
		.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 GP, LLP	.GBR	.DS	PGIM REF Europe Member, LLC	Ownership	50.000	Prudential Financial, Inc.	.N	
		.00000					PGIM REF EUROPE SCSp	.LUX	.DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	.N	
		.00000					Pine Tree GP	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000	20-5029185				PLA Retail Fund I, LP	.DE	.DS	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	.N	
		.00000					Platinum GP Limited	.CYM	.DS	The Prudential Insurance Company of America	Ownership	100.000	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					PGIM European Services Limited	.GBR	.DS	Pramerica Holdings Ltd	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	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0304	The Prudential Group	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	
		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	
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	1.590	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	2.980	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.820	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					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	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.330	Prudential Financial, Inc.	N	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.750	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	2.490	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 America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TIWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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)	*
0304	The Prudential Group	00000					Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		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	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	The Prudential Insurance Company of America	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	The Prudential Insurance Company of America	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	The Prudential Insurance Company of America	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	
0304	The Prudential Group	00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
		93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	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	85-2192263				GA BV LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	33.480	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.890	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	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term 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	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	N	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

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 Loca-tion	Rela-tion-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)	*
		.15344	90-1009745				Prudential Universal 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	Prudential Universal Reinsurance Company	Ownership	1.870	Prudential Financial, Inc.	N	
		.00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	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	
		.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.à.r.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock UK Real Estate Holdings S.à.r.l.	LUX	DS	Rock European Real Estate Holdings S.à.r.l.	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.	Y	
		.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.	Y	
		.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.	Y	
		.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					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	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, 2020 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.

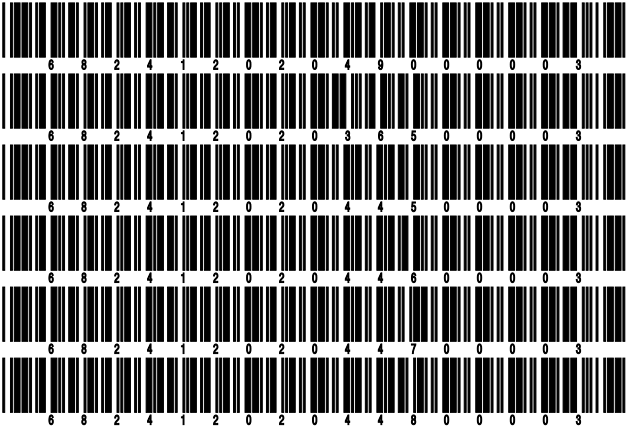
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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	2,254,953,294	2,254,953,294	0	0
2505. Receivable for sales on investments over 15 days	969,294	969,294	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,255,922,588	2,255,922,588	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities	302,304,336	275,649,732
2505. Interest on policy or contract funds and group and other conversions	5,716,491	4,248,272
2506. Provision for contingencies	3,627,749	3,729,766
2507. Interest payable to brokers on loaned securities	191,281	4,518,357
2508. Interest payable on surplus notes	0	14,525,000
2597. Summary of remaining write-ins for Line 25 from overflow page	311,839,857	302,671,127

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. Self-insured liabilities	2,301,245	2,757,467	3,669,251
2705. Payments under employees, agents and directors benefit plans not included above	111,535,513	153,184,279	213,344,245
2797. Summary of remaining write-ins for Line 27 from overflow page	113,836,758	155,941,746	217,013,496

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Correction of prior year reserves for Group Annuity Insurance Contracts	(76,770,554)	0	0
5305. Reserve increase for Group Annuity Insurance Contracts	0	0	(174,048,383)
5397. Summary of remaining write-ins for Line 53 from overflow page	(76,770,554)	0	(174,048,383)

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				
58004. AND Andorra	XXX	20,000	0	0	0	20,000	0
58005. ANT Netherlands Antilles	XXX	11,597	0	0	0	11,597	0
58006. ARE United Arab Emirates	XXX	457,414	0	0	0	457,414	14
58007. ARG Argentina	XXX	22,428	(118)	0	0	22,310	0
58008. ATG Antigua and Barbuda	XXX	1,646	0	0	0	1,646	0
58009. AUS Australia	XXX	28,402	(29)	95	0	28,468	0
58010. AUT Austria	XXX	3,016	0	0	0	3,016	0
58011. BEL Belgium	XXX	1,673,851	0	0	0	1,673,851	(22)
58012. BHS Bahamas	XXX	5,392	0	0	0	5,392	0
58013. BLZ Belize	XXX	277	0	0	0	277	0
58014. BMU Bermuda	XXX	6,201	0	0	0	6,201	0
58015. BRA Brazil	XXX	8,773	0	0	0	8,773	0
58016. BRB Barbados	XXX	2,270	0	0	0	2,270	0
58017. CAF Central African Republic	XXX	2,088	0	0	0	2,088	0
58018. CHE Switzerland	XXX	123,203	0	0	0	123,203	(3)
58019. CHL Chile	XXX	1,122	0	0	0	1,122	0
58020. CHN China	XXX	11,742	0	0	0	11,742	0
58021. COL Colombia	XXX	3,116	0	0	0	3,116	0
58022. CRI Costa Rica	XXX	8,640	0	0	0	8,640	2
58023. CYM Cayman Islands	XXX	157,628	0	0	0	157,628	0
58024. CYP Cyprus	XXX	76	0	0	0	76	0
58025. CZE Czech Republic	XXX	1,431	0	0	0	1,431	0
58026. DEU Germany	XXX	90,683	0	0	0	90,683	4
58027. DMA Dominica	XXX	623	0	0	0	623	0
58028. DNK Denmark	XXX	6,829	0	0	0	6,829	0
58029. DOM Dominican Republic	XXX	403	0	0	0	403	0
58030. ECU Ecuador	XXX	2,648	0	0	0	2,648	0
58031. EGY Egypt	XXX	9,859	0	0	0	9,859	0
58032. ESP Spain	XXX	162,845	0	0	0	162,845	(12)
58033. FIN Finland	XXX	2,818	0	0	0	2,818	0
58034. FRA France	XXX	109,974	0	0	0	109,974	(8)
58035. GBR United Kingdom	XXX	254,104	0	0	(38)	254,066	(16)
58036. GHA Ghana	XXX	1,876	0	0	0	1,876	0
58037. GRC Greece	XXX	55,016	0	0	0	55,016	6
58038. HKG Hong Kong, Special Administrative Region of China	XXX	122,943	0	0	0	122,943	44
58039. HND Honduras	XXX	3,195	0	0	0	3,195	0
58040. HTI Haiti	XXX	328	0	0	0	328	0
58041. IDN Indonesia	XXX	8,838	0	0	0	8,838	0
58042. IND India	XXX	41,211	0	0	0	41,211	0
58043. IRL Ireland	XXX	20,902	0	882	0	21,784	0
58044. ISR Israel	XXX	243,387	0	0	0	243,387	(33)
58045. ITA Italy	XXX	25,338	0	0	0	25,338	3
58046. JAM Jamaica	XXX	8,151	0	0	0	8,151	0
58047. JPN Japan	XXX	84,153	0	0	0	84,153	4
58048. KEN Kenya	XXX	119	0	0	0	119	0
58049. KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58050. KOR Korea, Republic of	XXX	8,652	0	0	0	8,652	15
58051. KWT Kuwait	XXX	3,322	0	0	0	3,322	0
58052. LUX Luxembourg	XXX	43,756	0	0	0	43,756	4

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58053. LVA Latvia	XXX	2,280	.0	.0	0	2,280	.0
58054. MCO Monaco	XXX	42,542	.0	.0	0	42,542	.3
58055. MEX Mexico	XXX	147,057	.0	.0	0	147,057	12
58056. MLT Malta	XXX	4,566	.0	.0	0	4,566	.0
58057. MYS Malaysia	XXX	3,586	.0	.0	0	3,586	.0
58058. NIC Nicaragua	XXX	80	.0	.0	0	80	.0
58059. NLD Netherlands	XXX	25,594	.0	.0	0	25,594	.0
58060. NOR Norway	XXX	3,135	.0	.0	0	3,135	.0
58061. NZL New Zealand	XXX	4,218	.0	.0	0	4,218	.0
58062. PAK Pakistan	XXX	(937)	.0	.0	0	(937)	.2
58063. PLW Palau	XXX	.0	(28)	.0	0	(28)	.0
58064. PAN Panama	XXX	243	17,840	.0	7,914,143	7,932,226	1,003,800
58065. PHL Phillipines	XXX	46,635	.0	.0	0	46,635	.2
58066. POL Poland	XXX	642	.0	.0	0	642	.0
58067. PRT Portugal	XXX	35,072	.0	.0	0	35,072	.0
58068. ROM Romania	XXX	98	.0	.0	0	98	.0
58069. SGP Singapore	XXX	35,193	.0	.0	0	35,193	.1
58070. SWE Sweden	XXX	3,750	.0	.0	0	3,750	.0
58071. SWZ Swaziland	XXX	9,424	.0	.0	0	9,424	.0
58072. THA Thailand	XXX	6,269	.0	.0	0	6,269	.0
58073. TTO Trinidad and Tobago	XXX	9,252	.0	.0	0	9,252	.0
58074. TUR Turkey	XXX	214	.0	.0	0	214	.0
58075. TWN Taiwan, Republic of China	XXX	104,355	.0	.0	0	104,355	.3
58076. URY Uruguay	XXX	148	.0	.0	0	148	.0
58077. VEN Venezuela	XXX	1,002	.0	.0	0	1,002	.0
58078. VGB British Virgin Islands	XXX	79,807	.0	.0	0	79,807	.0
58079. VUT Vanuatu	XXX	515	.0	.0	0	515	.0
58080. ZAF South Africa	XXX	2,558	.0	.0	0	2,558	.0
58081. ZZZ Other Alien	XXX	10,871,592	.2	9,765,642	0	20,637,236	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	15,302,884	17,667	9,766,619	7,914,105	33,001,276	1,003,787

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	532,212,048	531,130,822
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	51,647,532	42,834,671
3. Current year change in encumbrances	133,036,700	642,234
4. Total gain (loss) on disposals	17,180,458	195,773
5. Deduct amounts received on disposals	237,879,354	195,773
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	31,545,782	42,395,679
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	464,651,602	532,212,048
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	464,651,602	532,212,048

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	21,428,805,334	19,139,750,849
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,422,260,041	4,743,432,334
2.2 Additional investment made after acquisition	246,043,238	526,112,143
3. Capitalized deferred interest and other	0	3,502,709
4. Accrual of discount	1,021,255	1,325,882
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(7,960,067)	(21,080,631)
7. Deduct amounts received on disposals	1,849,729,253	3,023,348,357
8. Deduct amortization of premium and mortgage interest points and commitment fees	3,339,442	3,895,865
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	17,223,453	63,006,270
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)	21,254,324,559	21,428,805,334
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	21,254,324,559	21,428,805,334
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	21,254,324,559	21,428,805,334

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	6,568,858,994	5,483,374,179
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	482,486,038	581,165,927
2.2 Additional investment made after acquisition	443,804,685	932,092,652
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	330,881	307,955
5. Unrealized valuation increase (decrease)	126,093,943	226,968,556
6. Total gain (loss) on disposals	(2,985,667)	(20,514,557)
7. Deduct amounts received on disposals	404,072,693	647,315,308
8. Deduct amortization of premium and depreciation	416,699	262,948
9. Total foreign exchange change in book/adjusted carrying value	23,192,958	18,770,943
10. Deduct current year's other than temporary impairment recognized	0	5,728,405
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,237,292,440	6,568,858,994
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,237,292,440	6,568,858,994

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	97,725,031,206	91,686,436,617
2. Cost of bonds and stocks acquired	16,392,430,225	19,746,524,675
3. Accrual of discount	159,737,470	260,995,922
4. Unrealized valuation increase (decrease)	(593,528,796)	997,695,918
5. Total gain (loss) on disposals	212,415,720	62,617,065
6. Deduct consideration for bonds and stocks disposed of	10,305,266,057	14,980,218,060
7. Deduct amortization of premium	118,244,754	174,164,430
8. Total foreign exchange change in book/adjusted carrying value	180,279,834	127,312,039
9. Deduct current year's other than temporary impairment recognized	94,048,676	96,979,372
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	50,936,769	94,810,831
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	103,609,742,941	97,725,031,206
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	103,609,742,941	97,725,031,206

STATEMENT AS OF SEPTEMBER 30, 2020 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)	66,505,001,526	22,675,258,030	23,245,825,412	(439,773,488)	66,240,058,367	66,505,001,526	65,494,660,656	63,478,898,809
2. NAIC 2 (a)	28,542,187,660	3,461,712,642	2,451,528,897	445,764,409	28,291,409,324	28,542,187,660	29,998,135,814	26,390,787,175
3. NAIC 3 (a)	3,641,989,696	208,300,721	194,251,232	375,099,721	2,916,360,137	3,641,989,696	4,031,138,906	2,778,677,269
4. NAIC 4 (a)	1,713,632,086	98,434,174	119,768,159	(11,974,104)	1,713,476,187	1,713,632,086	1,680,323,996	1,604,505,270
5. NAIC 5 (a)	455,061,221	4,655,897	38,435,769	35,851,512	412,412,248	455,061,221	457,132,861	461,751,117
6. NAIC 6 (a)	40,888,764	4	11,693,160	(9,722,240)	35,050,908	40,888,764	19,473,367	37,079,715
7. Total Bonds	100,898,760,952	26,448,361,468	26,061,502,629	395,245,810	99,608,767,171	100,898,760,952	101,680,865,601	94,751,699,355
PREFERRED STOCK								
8. NAIC 1	0	0	0	4,521,975	22,000,000	0	4,521,975	79,200,000
9. NAIC 2	26,993,234	0	0	(4,521,975)	57,371,259	26,993,234	22,471,259	171,259
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	16,109,872	301,094	19,107	902,632	15,764,892	16,109,872	17,294,491	11,640,913
13. NAIC 6	5,537,738	0	1	(509,421)	4,513,470	5,537,738	5,028,316	9,572,638
14. Total Preferred Stock	48,640,844	301,094	19,108	393,211	99,649,621	48,640,844	49,316,041	100,584,810
15. Total Bonds and Preferred Stock	100,947,401,797	26,448,662,562	26,061,521,737	395,639,021	99,708,416,792	100,947,401,797	101,730,181,642	94,852,284,165

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 4,163,994,257 ; NAIC 2 \$ 1,014,668,292 ; NAIC 3 \$ 227,666,672 NAIC 4 \$ 881,894 ; NAIC 5 \$ 309,690 ; NAIC 6 \$ 856,870

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	2,195,936,012	xxx	2,194,369,675	7,102,095	1,106,453

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	865,156,580	1,349,894,339
2. Cost of short-term investments acquired	5,415,257,474	2,519,446,552
3. Accrual of discount	9,636,557	19,109,298
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	1,483,883	146,228
6. Deduct consideration received on disposals	4,094,592,162	3,022,762,080
7. Deduct amortization of premium	741,863	725,611
8. Total foreign exchange change in book/adjusted carrying value	(66,350)	47,854
9. Deduct current year's other than temporary impairment recognized	198,107	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,195,936,012	865,156,580
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,195,936,012	865,156,580

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)	2,125,825,713
2.	Cost Paid/(Consideration Received) on additions	116,913,111
3.	Unrealized Valuation increase/(decrease)	741,555,473
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(43,412,744)
6.	Considerations received/(paid) on terminations	68,636,843
7.	Amortization	(11,592,416)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	19,834,740
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(146,896,851)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,733,590,183
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,733,590,183

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	13,840,000
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	(21,957,876)
3.14	Section 1, Column 18, prior year	(126,153,971)
		104,196,095
		104,196,095
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	(21,957,876)
3.24	Section 1, Column 19, prior year	(126,153,971)
3.25	SSAP No. 108 adjustments	0
		104,196,095
		104,196,095
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	797,710,355
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	0
	4.22 Amount recognized	797,710,355
	4.23 SSAP No. 108 adjustments	0
		797,710,355
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)	13,840,000
7.	Deduct total nonadmitted amounts	0
8.	Statement value at end of current period (Line 6 minus Line 7)	13,840,000

STATEMENT AS OF SEPTEMBER 30, 2020 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
12574#FK8	Corporate Bond First to Default	1	50,000,000	636,922	857,535	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(1,604,811)	355,695	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	658,037	852,730
12574#FK8			0	6,703,578	8,850,431				0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,925,822	8,800,845
12574#FK8			0	1,419,071	1,625,484				0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,466,117	1,616,377
12574#FK8			0	3,994,409	4,566,505				0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,126,836	4,540,920
12574#FK8			0	757,303	968,205				0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	782,410	962,781
12574#FK8			0	978,814	1,235,300				0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,264	1,228,379
12574#FK8			0	3,081,302	4,069,159				0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,183,456	4,046,361
12574#FK8			0	959,590	1,305,580				0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,403	1,298,265
12574#FK8			0	500,027	641,643				0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,605	638,048
12574#FK8			0	9,117,666	12,102,055				0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,419,943	12,034,251
12574#FK8			0	1,106,924	1,435,288				0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,622	1,427,247
12574#FK8			0	1,505,871	1,961,063				0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,555,795	1,950,076
12574#FK8			0	2,201,859	2,883,914				0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,857	2,867,756
12574#FK8			0	3,771,979	4,950,145				0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,897,031	4,922,411
12574#FK8			0	7,789,655	11,143,738				0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,047,904	11,081,303
12574#FK8			0	2,840,819	3,686,269				0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,665,616
12574#FK8	Corporate Bond First to Default	2Z	100,000,000	1,040,552	1,204,307	07/06/2020	06/20/2030	Credit Default Swap - 135028CM	(739,059)	(1,667,104)	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,075,049	1,197,560
000000-00-0			0	982,887	1,431,201				0	0	013716-AH-5	RIO TINTO ALCAN INC CORP FOREIGN	1FE	989,858	1,447,767
000000-00-0			0	1,959,858	2,904,356				0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	1,973,759	2,937,975
000000-00-0			0	3,773,238	5,779,965				0	0	072024-NJ-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,800,000	5,846,870
000000-00-0			0	1,041,517	1,537,341				0	0	136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	1FE	1,048,905	1,555,136
000000-00-0			0	9,711,276	14,602,637				0	0	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1FE	9,780,155	14,771,667
000000-00-0			0	985,883	1,499,811				0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	992,876	1,517,172
000000-00-0			0	2,001,414	3,114,907				0	0	20030N-AV-3	COMCAST CORP CORPORATE	1FE	2,015,609	3,150,963
000000-00-0			0	545,405	775,841				0	0	210518-CP-9	Consumers Energy CORPORATE	1FE	549,273	784,822
000000-00-0			0	1,285,073	1,464,117				0	0	254687-DZ-6	WALT DISNEY COMPANY CORPORATE	1FE	1,294,188	1,481,065
000000-00-0			0	3,406,937	3,720,145				0	0	254687-EH-5	WALT DISNEY COMPANY CORPORATE	1FE	3,431,101	3,763,207
000000-00-0			0	11,818,307	13,070,788				0	0	254687-ER-3	WALT DISNEY COMPANY CORPORATE	1FE	11,902,131	13,222,086
000000-00-0			0	2,065,043	2,185,920				0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1FE	2,079,689	2,211,222
000000-00-0			0	8,414,168	11,343,172				0	0	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	2FE	8,473,847	11,474,473
000000-00-0			0	987,742	1,319,402				0	0	404201-AB-3	HSBC BANK USA CORPORATE	1FE	994,747	1,334,674
000000-00-0			0	996,465	1,426,379				0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	1,003,533	1,442,890
000000-00-0			0	604,818	760,745				0	0	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1FE	609,107	769,551
000000-00-0			0	128,359	145,017				0	0	532457-AP-3	Eli Lilly & Co NOTES	1FE	129,270	146,695
000000-00-0			0	1,036,379	1,465,034				0	0	539830-AR-0	LOCKHEED MARTIN CORP CORPORATE	1FE	1,043,730	1,481,992
000000-00-0			0	3,698,766	5,500,880				0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1FE	3,725,000	5,564,554
000000-00-0			0	1,034,467	1,552,562				0	0	549271-AF-1	LUBRIZOL CORP BOND	1FE	1,041,805	1,570,534
000000-00-0			0	1,979,658	2,896,336				0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	1,993,700	2,929,862
000000-00-0			0	10,126,569	14,714,970				0	0	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPO	1FE	10,198,394	14,885,300
000000-00-0			0	1,982,015	2,822,178				0	0	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	1,996,072	2,854,845
000000-00-0			0	1,970,811	2,755,509				0	0	67021C-AC-1	INSTAR ELECTRIC COMPANY CORPORATE	1FE	1,984,789	2,787,405
000000-00-0			0	15,870,384	23,617,234				0	0	742718-DB-2	PROCTER & GAMBLE CO CORPORATE	1FE	15,982,947	23,890,610
000000-00-0			0	2,845,488	3,615,349				0	0	744448-CX-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	2,865,670	3,657,198
000000-00-0			0	925,248	1,375,083				0	0	792860-AK-4	TRAVELERS COS INC CORPORATE	1FE	931,811	1,391,000
000000-00-0			0	1,939,985	2,420,918				0	0	842400-EZ-2	SOUTHERN CAL EDISON CORPORATE	2FE	1,953,745	2,448,941
000000-00-0			0	1,200,783	1,516,468				0	0	842400-FC-2	SOUTHERN CAL EDISON CORPORATE	1FE	1,209,300	1,534,022
000000-00-0			0	2,886,959	4,277,393				0	0	91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	1FE	2,907,435	4,326,905

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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			.0	2,007,318	2,785,143				.0	.0	927804-FA-7	Virginia Electric Power CORPORATE	2FE	2,021,556	2,817,382
000000-00-0			.0	1,021,280	1,568,136				.0	.0	931142-CB-7	WAL MART STORES INC CORPORATE	1FE	1,028,523	1,586,288
000000-00-0			.0	964,231	1,189,566				.0	.0	95709T-AJ-9	Westar Energy Inc CORPORATE	1FE	971,070	1,203,336
000000-00-0			.0	2,001,648	2,868,083				.0	.0	983024-AL-4	WYETH CORPORATE	1FE	2,015,845	2,901,281
000000-00-0	Corporate Bond First to Default	2Z	250,000,000	4,708,484	6,278,415	07/06/2020	06/20/2025	Credit Default Swap - 135025CM	3,218,940	1,720,697	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	1FE	4,651,530	6,246,447
000000-00-0			.0	4,691,832	5,138,530				.0	.0	057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	4,635,080	5,112,366
000000-00-0			.0	5,366,673	6,815,286				.0	.0	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1FE	5,301,758	6,780,585
000000-00-0			.0	19,116,206	24,796,913				.0	.0	149123-CD-1	CATERPILLAR INC CORPORATE	1FE	18,884,976	24,670,653
000000-00-0			.0	8,916,788	9,967,130				.0	.0	167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	8,808,930	9,916,380
000000-00-0			.0	3,156,630	3,938,799				.0	.0	172967-JU-6	CITIGROUP INC CORPORATE	2FE	3,118,448	3,918,743
000000-00-0			.0	14,831,401	21,285,208				.0	.0	20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE	1FE	14,652,000	21,176,828
000000-00-0			.0	1,442,557	1,565,570				.0	.0	254687-DM-5	WALT DISNEY COMPANY CORPORATE	1FE	1,425,108	1,557,598
000000-00-0			.0	3,399,590	4,489,802				.0	.0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1FE	3,358,468	4,466,941
000000-00-0			.0	3,618,854	4,427,596				.0	.0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	3,575,080	4,405,051
000000-00-0			.0	2,605,703	3,005,685				.0	.0	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	2,574,185	2,990,381
000000-00-0			.0	908,421	1,050,087				.0	.0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	897,433	1,044,741
000000-00-0			.0	401,417	521,964				.0	.0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	396,561	519,306
000000-00-0			.0	1,624,369	1,953,948				.0	.0	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	1FE	1,604,720	1,943,999
000000-00-0			.0	1,017,138	1,243,326				.0	.0	455434-BS-8	INDIANAPOLIS PIWR & LT CO CORPORATE	1FE	1,004,835	1,236,995
000000-00-0			.0	10,792,824	13,567,225				.0	.0	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1FE	10,662,274	13,498,144
000000-00-0			.0	1,089,526	1,338,255				.0	.0	485134-BM-1	KANSAS CITY PIWR & LT CO CORPORATE	1FE	1,076,347	1,331,441
000000-00-0			.0	7,851,493	9,915,305				.0	.0	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	7,756,521	9,864,819
000000-00-0			.0	1,135,673	1,297,925				.0	.0	540424-AR-9	LOEWS CORP CORPORATE	1FE	1,121,936	1,291,316
000000-00-0			.0	6,065,519	7,229,387				.0	.0	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	5,992,151	7,192,577
000000-00-0			.0	2,463,295	2,314,011				.0	.0	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1FE	2,433,499	2,302,229
000000-00-0			.0	5,292,034	6,707,462				.0	.0	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	5,228,022	6,673,309
000000-00-0			.0	6,141,906	7,770,830				.0	.0	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	6,067,613	7,731,263
000000-00-0			.0	1,208,229	1,565,663				.0	.0	61746B-EG-7	MORGAN STANLEY CORPORATE	2FE	1,193,614	1,557,691
000000-00-0			.0	2,594,110	3,138,097				.0	.0	617482-V9-2	MORGAN STANLEY CORPORATE	2FE	2,562,732	3,122,119
000000-00-0			.0	29,484,017	37,117,258				.0	.0	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1FE	29,127,378	36,928,265
000000-00-0			.0	6,131,831	7,768,156				.0	.0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	6,057,660	7,728,602
000000-00-0			.0	2,078,119	2,393,826				.0	.0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	2,052,982	2,381,637
000000-00-0			.0	2,823,265	3,159,475				.0	.0	68235P-AF-5	ONE GAS INC CORPORATE	1FE	2,789,115	3,143,387
000000-00-0			.0	5,516,618	7,194,687				.0	.0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	5,449,889	7,158,053
000000-00-0			.0	20,188,076	25,916,699				.0	.0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	19,943,881	25,784,737
000000-00-0			.0	6,404,977	7,786,393				.0	.0	74727P-AL-5	STATE OF QATAR GOVT FOREIGN	1FE	6,327,502	7,746,746
000000-00-0			.0	15,479,935	19,880,267				.0	.0	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1FE	15,292,690	19,779,041
000000-00-0			.0	13,223,847	16,924,761				.0	.0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1FE	13,063,892	16,838,584
000000-00-0			.0	3,002,173	4,144,430				.0	.0	857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT	1FE	2,965,859	4,123,327
000000-00-0			.0	16,789,958	23,180,612				.0	.0	902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	1FE	16,586,866	23,062,581
000000-00-0			.0	3,303,152	3,887,335				.0	.0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	3,263,197	3,867,541
000000-00-0			.0	2,729,965	3,148,808				.0	.0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2FE	2,696,944	3,132,775
000000-00-0			.0	11,110,363	15,450,892				.0	.0	931142-BF-9	WAL MART STORES INC NOTES	1FE	10,975,972	15,372,220
000000-00-0			.0	2,342,996	2,741,786				.0	.0	95709T-AH-3	Westar Energy Inc CORPORATE	1FE	2,314,655	2,727,825
000000-00-0			.0	2,828,391	3,451,493				.0	.0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	2,794,179	3,433,918
000000-00-0			.0	2,237,697	2,467,347				.0	.0	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORP	1FE	2,210,630	2,454,784
000000-00-0	Corporate Bond First to Default	2Z	250,000,000	9,770,879	13,674,834	07/14/2020	06/20/2025	Credit Default Swap - 135124CM	2,857,784	1,720,697	010392-EE-4	ALABAMA POWER SENIOR NOTES	1FE	9,666,708	13,606,321

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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			.0	2,187,697	2,992,085				.0	.0	013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	1FE	2,164,373	2,977,094
000000-00-0			.0	24,507,316	29,719,243				.0	.0	037735-CM-7	APPALACHIAN PWIR CO CORPORATE	2FE	24,246,034	29,570,345
												ARCHER DANIELS MIDLAND C CORPORATE			
000000-00-0			.0	2,644,264	3,973,500				.0	.0	039483-BC-5	ARCHER DANIELS MIDLAND C Corporate	1FE	2,616,073	3,953,592
000000-00-0			.0	539,896	745,905				.0	.0	039483-BH-4		1FE	534,140	742,168
000000-00-0			.0	1,042,988	1,281,063				.0	.0	055450-AH-3	BHP FIN USA LTD CORP FOREIGN	1FE	1,031,868	1,274,645
000000-00-0			.0	2,254,299	2,390,238				.0	.0	110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	2,230,265	2,378,262
000000-00-0			.0	34,497,838	34,855,732				.0	.0	110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	34,130,044	34,681,100
000000-00-0			.0	12,271,549	15,415,464				.0	.0	141781-BC-7	Cargill Inc CORPORATE	1FE	12,140,717	15,338,231
000000-00-0			.0	1,146,006	1,474,544				.0	.0	149123-BJ-9	CATERPILLAR INC DEBENTURES	1FE	1,133,788	1,467,156
000000-00-0			.0	9,338,492	12,718,156				.0	.0	168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	1FE	9,238,931	12,654,436
000000-00-0			.0	1,196,509	1,503,110				.0	.0	21987B-AX-6	CODELCO INC GOVT FOREIGN	1FE	1,183,753	1,495,579
												COVIDIEN INTERNATIONAL F CORP FOREI			
000000-00-0			.0	3,883,460	5,363,180				.0	.0	22303Q-AH-3		1FE	3,842,057	5,336,310
000000-00-0			.0	1,325,296	1,816,101				.0	.0	25468P-BW-5	WALT DISNEY CO SENIOR NOTES	1FE	1,311,167	1,807,002
												DISTRICT COLUMBIA WTR&SWR AU CORPOR			
000000-00-0			.0	3,032,329	4,525,343				.0	.0	254845-JZ-4		1FE	3,000,000	4,502,670
000000-00-0			.0	2,022,098	2,894,158				.0	.0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	2,000,540	2,879,658
000000-00-0			.0	5,044,114	6,505,204				.0	.0	341081-ES-2	FLORIDA POWER & LIGHT CORPORATE	1FE	4,990,337	6,472,612
000000-00-0			.0	1,007,449	1,372,272				.0	.0	341081-EU-7	FLORIDA POWER & LIGHT CORP	1FE	996,708	1,365,396
000000-00-0			.0	2,431,683	3,584,525				.0	.0	368710-AC-3	GENENTECH INC CORPORATE	1FE	2,405,758	3,566,566
000000-00-0			.0	16,455,437	22,013,089				.0	.0	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1FE	16,280,000	21,902,800
												GLAXOSMITHKLINE CAP INC CORP FOREIGN			
000000-00-0			.0	8,947,103	12,402,969				.0	.0	377372-AE-7		1FE	8,851,715	12,340,829
000000-00-0			.0	3,131,812	4,032,194				.0	.0	459200-AS-0	IBM CORP DEBENTURES	1FE	3,098,422	4,011,992
000000-00-0			.0	7,973,074	10,356,550				.0	.0	465138-7N-9	AID-ISRAEL GOVT FOREIGN	1FE	7,888,070	10,304,663
000000-00-0			.0	955,876	1,274,283				.0	.0	46513V-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN	1FE	945,685	1,267,899
000000-00-0			.0	9,711,655	12,599,567				.0	.0	50066A-AD-5	KOREA GAS CORP GOVT FOREIGN	1FE	9,608,115	12,536,442
000000-00-0			.0	9,483,554	13,750,069				.0	.0	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1FE	9,382,447	13,681,179
000000-00-0			.0	1,436,729	1,877,237				.0	.0	585055-AW-6	MEDTRONIC INC CORPORATE	1FE	1,421,412	1,867,832
000000-00-0			.0	16,710,214	25,211,617				.0	.0	594918-AM-6	MICROSOFT CORP CORPORATE	1FE	16,532,060	25,085,303
000000-00-0			.0	3,046,321	3,822,066				.0	.0	61746B-CY-0	MORGAN STANLEY CORPORATE	2FE	3,013,843	3,802,917
												NEW YORK LIFE INSURANCE NOTES 144A			
000000-00-0			.0	1,031,946	1,381,565				.0	.0	64952G-AE-8		1FE	1,020,944	1,374,643
000000-00-0			.0	7,757,708	8,180,611				.0	.0	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1FE	7,675,000	8,139,625
000000-00-0			.0	14,053,833	15,685,828				.0	.0	654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER	1FE	13,904,000	15,607,240
000000-00-0			.0	3,941,825	5,442,515				.0	.0	68389X-AE-5	ORACLE CORP CORPORATE	1FE	3,899,800	5,415,248
												OREGON ST DEPT TRANSN CORPORATE MUNI			
000000-00-0			.0	4,223,387	5,841,025				.0	.0	68607D-NL-5		1FE	4,178,360	5,811,760
000000-00-0			.0	4,043,105	5,858,311				.0	.0	68608K-A3-2	OREGON ST CORPORATE MUNI FRGN	1FE	4,000,000	5,828,960
000000-00-0			.0	2,444,226	2,899,634				.0	.0	713448-EG-9	PEPSICO INC CORPORATE	1FE	2,418,167	2,885,106
												POLAR TANKERS INC CORP SINKING FUND			
000000-00-0			.0	2,830,174	3,586,491				.0	.0	73102Q-AA-4		1FE	2,800,000	3,568,522
000000-00-0			.0	5,070,136	7,645,527				.0	.0	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1FE	5,016,082	7,607,222
000000-00-0			.0	1,243,441	1,683,576				.0	.0	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1FE	1,230,184	1,675,141
000000-00-0			.0	1,198,303	1,566,688				.0	.0	80413T-AJ-8	Saudi Arabia GOVT FOREIGN	1FE	1,185,527	1,558,839
000000-00-0			.0	2,167,965	3,140,160				.0	.0	806605-AG-6	MERCK & CO INC BOND	1FE	2,144,852	3,124,427
												SINOCEH OVERSEAS CAP CORP FOREIGN			
000000-00-0			.0	2,018,239	2,636,367				.0	.0	82937A-AB-9		1FE	1,996,721	2,623,158
												UNIVERSITY OF CALIFORNIA CORP MUNI			
000000-00-0			.0	1,296,326	1,774,797				.0	.0	91412G-HA-6		1FE	1,282,506	1,765,905
000000-00-0			.0	1,010,124	1,228,199				.0	.0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	999,355	1,222,046
												UNIVERSITY TEX CORPORATE MUNI FRGN			
000000-00-0			.0	2,641,267	3,788,905				.0	.0	915115-3X-5		1FE	2,613,108	3,769,922
000000-00-0			.0	6,099,258	8,003,237				.0	.0	93974C-RF-9	WASHINGTON ST CORPORATE MUNI	1FE	6,034,232	7,963,140
000000-00-0			.0	1,094,543	1,560,884				.0	.0	983024-AG-5	WYETH CORPORATE	1FE	1,082,873	1,553,064
												HUTCHISON WHAMPOA INTL LTD CORP FOR			
000000-00-0			.0	1,585,321	1,977,615				.0	.0	G4672C-AC-9		1FE	1,568,420	1,967,707
												STATE GRID OVERSEAS INVESTMENT CORP			
000000-00-0			.0	4,303,561	5,416,173				.0	.0	G8449V-AC-0		1FE	4,257,679	5,389,038
000000-00-0	Corporate Bond First to Default	2Z	280,000,000	1,103,636	1,689,176	09/22/2020	12/20/2030	Credit Default Swap - 136410CM	1,267,432	(314,940)	002819-AC-4	ABBOTT LABS CORPORATE	1FE	1,098,961	1,690,505
000000-00-0			.0	4,747,146	7,339,165				.0	.0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,727,039	7,344,937

STATEMENT AS OF SEPTEMBER 30, 2020 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			.0	.3,033,348	.4,383,313	.....	.....	.....	.0	.....	04351L-AA-8 ..	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	.3,020,500	4,386,760
000000-00-0			.0	.5,429,863	.6,817,995	.....	.....	.....	.0	.....	05330G-AA-2 ..	AUTORIDAD DEL CANAL DE PANAMA GOVT	1FE	.5,406,865	6,823,357
000000-00-0			.0	.6,112,698	.8,769,733	.....	.....	.....	.0	.....	071813-AX-7 ..	BAXTER INTL INC CORPORATE	2FE	.6,086,808	8,776,630
000000-00-0			.0	.3,061,908	.5,112,359	.....	.....	.....	.0	.....	072024-ND-0 ..	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	.3,048,939	5,116,380
000000-00-0			.0	.2,578,545	.2,821,242	.....	.....	.....	.0	.....	13033L-W5-2 ..	CALIFORNIA HEALTH FACS FING AU CORP	1FE	.2,567,623	2,823,461
000000-00-0			.0	.6,407	.7,542	.....	.....	.....	.0	.....	16772P-AQ-9 ..	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	.6,380	7,548
000000-00-0			.0	.144,820	.171,530	.....	.....	.....	.0	.....	191219-BD-5 ..	Coca Cola Enterprises Inc CORPORATE	1FE	.144,206	171,665
000000-00-0			.0	.36,342,981	.47,726,607	.....	.....	.....	.0	.....	191241-AF-5 ..	COCA COLA FEMSA SAB DE CV CORP FORE	1FE	.36,189,049	47,764,142
000000-00-0			.0	.4,775,011	.6,730,053	.....	.....	.....	.0	.....	20030N-AM-3 ..	COMCAST CORP CORPORATE	1FE	.4,754,786	6,735,346
000000-00-0			.0	.15,907,508	.23,917,219	.....	.....	.....	.0	.....	235241-LS-3 ..	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	.15,840,131	23,936,029
000000-00-0			.0	.9,481,399	.9,777,974	.....	.....	.....	.0	.....	254687-EZ-5 ..	WALT DISNEY COMPANY CORPORATE	1FE	.9,441,240	9,785,664
000000-00-0			.0	.25,298,164	.26,763,208	.....	.....	.....	.0	.....	254687-FD-3 ..	WALT DISNEY COMPANY CORPORATE	1FE	.25,191,012	26,784,256
000000-00-0			.0	.6,620,338	.8,947,319	.....	.....	.....	.0	.....	26442C-AB-0 ..	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	.6,592,297	8,954,356
000000-00-0			.0	.993,025	.1,126,191	.....	.....	.....	.0	.....	268317-AL-8 ..	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	.988,819	1,127,076
000000-00-0			.0	.8,095,388	.12,345,779	.....	.....	.....	.0	.....	341099-CL-1 ..	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	.8,061,099	12,355,489
000000-00-0			.0	.2,022,401	.2,891,442	.....	.....	.....	.0	.....	452252-FK-0 ..	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	.2,013,835	2,893,716
000000-00-0			.0	.7,531,902	.8,145,419	.....	.....	.....	.0	.....	452252-HG-7 ..	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	.7,500,000	8,151,825
000000-00-0			.0	.19,172,939	.29,707,876	.....	.....	.....	.0	.....	478160-AT-1 ..	JOHNSON & JOHNSON CORPORATE	1FE	.19,091,731	29,731,241
000000-00-0			.0	.8,020,476	.12,060,266	.....	.....	.....	.0	.....	589331-AQ-0 ..	MERCK AND CO CORPORATE	1FE	.7,986,505	12,069,751
000000-00-0			.0	.15,264,184	.22,793,282	.....	.....	.....	.0	.....	59156R-AJ-7 ..	METLIFE INC CORPORATE	1FE	.15,199,532	22,811,208
000000-00-0			.0	.5,399,832	.8,050,790	.....	.....	.....	.0	.....	59156R-AM-0 ..	METLIFE INC CORPORATE	1FE	.5,376,961	8,057,121
000000-00-0			.0	.1,064,560	.1,276,956	.....	.....	.....	.0	.....	62983P-AA-3 ..	NAKILAT CORP SINKING FUND FRGN	1FE	.1,060,051	1,277,960
000000-00-0			.0	.29,575,268	.31,208,285	.....	.....	.....	.0	.....	654579-AA-9 ..	NIPPON LIFE INS CORP FRGN FLOATER	1FE	.29,450,000	31,232,829
000000-00-0			.0	.4,982,662	.7,042,054	.....	.....	.....	.0	.....	693627-AY-7 ..	DUKE ENERGY INDIANA INC CORPORATE	1FE	.4,961,558	7,047,593
000000-00-0			.0	.10,824,127	.15,357,272	.....	.....	.....	.0	.....	718172-AC-3 ..	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	.10,778,281	15,369,350
000000-00-0			.0	.1,033,879	.1,410,613	.....	.....	.....	.0	.....	73358W-XQ-2 ..	PORT AUTH N Y & N J CORPORATE MUNI	1FE	.1,029,500	1,411,722
000000-00-0			.0	.6,599,815	.10,108,840	.....	.....	.....	.0	.....	742718-CB-3 ..	PROCTER & GAMBLE CO CORPORATE	1FE	.6,571,861	10,116,790
000000-00-0			.0	.4,802,687	.7,217,759	.....	.....	.....	.0	.....	74456Q-AR-7 ..	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	.4,782,345	7,223,435
000000-00-0			.0	.23,596,444	.35,445,729	.....	.....	.....	.0	.....	796253-Y3-0 ..	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	.23,496,500	35,473,606
000000-00-0			.0	.4,790,960	.6,063,973	.....	.....	.....	.0	.....	842400-FF-5 ..	SOUTHERN CAL EDISON CORPORATE	1FE	.4,770,667	6,068,743
000000-00-0			.0	.16,360,713	.21,192,369	.....	.....	.....	.0	.....	842400-FL-2 ..	SOUTHERN CAL EDISON CORPORATE	2FE	.16,291,417	21,209,036
000000-00-0			.0	.148,385	.209,386	.....	.....	.....	.0	.....	91412G-HA-6 ..	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	.147,756	209,550
000000-00-0			.0	.4,313,285	.5,823,838	.....	.....	.....	.0	.....	92976G-AJ-0 ..	WELLS FARGO BANK NA CORPORATE	2FE	.4,295,016	5,828,418
9999999999 - Totals				986,010,091	1,289,340,814	XXX	XXX	XXX	5,000,285	1,815,045	XXX	XXX	XXX	981,009,806	1,287,525,769

STATEMENT AS OF SEPTEMBER 30, 2020 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	15	1,050,487,314	24	1,461,367,246	17	1,941,532,513	0	0	15	1,050,487,314
2. Add: Opened or Acquired Transactions	11	1,394,786,911	3	1,280,790,389	5	1,336,704,607	0	0	19	4,012,281,907
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	2	186,150,776	10	458,566,507	17	1,412,910,453	0	0	29	2,057,627,736
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	797,756,203	XXX	342,058,615	XXX	879,316,575	XXX	0	XXX	2,019,131,393
7. Ending Inventory	24	1,461,367,246	17	1,941,532,513	5	986,010,092	0	0	5	986,010,092

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	2,733,590,191
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	13,840,000
3.	Total (Line 1 plus Line 2)	2,747,430,191
4.	Part D, Section 1, Column 5	5,894,776,261
5.	Part D, Section 1, Column 6	(3,147,346,069)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	3,815,191,778
8.	Part B, Section 1, Column 13	(44,132,583)
9.	Total (Line 7 plus Line 8)	3,771,059,195
10.	Part D, Section 1, Column 8	6,955,204,024
11.	Part D, Section 1, Column 9	(3,184,144,827)
12.	Total (Line 9 minus Line 10 minus Line 11)	(1)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	1,782,174,992
14.	Part B, Section 1, Column 20	245,459,520
15.	Part D, Section 1, Column 11	2,027,634,512
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	4,571,518,109	2,670,766,324
2. Cost of cash equivalents acquired	73,722,618,164	86,368,546,222
3. Accrual of discount	19,263,943	28,835,851
4. Unrealized valuation increase (decrease)	336,956	(51,206)
5. Total gain (loss) on disposals	290,835	238,552
6. Deduct consideration received on disposals	74,275,590,498	84,496,319,665
7. Deduct amortization of premium	247,532	60,235
8. Total foreign exchange change in book/adjusted carrying value	(2,417)	5,395
9. Deduct current year's other than temporary impairment recognized	0	443,130
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,038,187,559	4,571,518,109
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,038,187,559	4,571,518,109

STATEMENT AS OF SEPTEMBER 30, 2020 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	369,777
PL1, WS1	Newark	NJ	08/15/1935 .....	.....	0	0	0	14,063,350
318001, Parking Facility	Newark	NJ	12/31/2006 .....	.....	0	0	0	43,145
Block 52 Retail	Newark	NJ	08/07/2012 .....	.....	0	0	0	708
RL1, RL3, Office	Roseland	NJ	07/30/1971 .....	.....	0	0	0	396,901
Office Building	Scranton	PA	02/01/2006 .....	.....	0	0	0	1,125
EH1, Office	Upper Dublin	PA	12/19/1969 .....	.....	0	0	0	(103,221)
0199999. Acquired by Purchase					0	0	0	14,771,784
.....								
.....								
.....								
0399999 - Totals					0	0	0	14,771,784

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
293600, Retail	Coral Gables	FL	05/21/2020	Alpha Z Miami Retail 2 LLC	0	0	0	0	0	0	0	0	0	(241,353)	0	(241,353)	(241,353)	250,737	1,106
293900, Residential	Atlanta	GA	09/25/2020	MFREVF III- WEST PACES, LLC	26,403,255	0	27,586,708	320,592	0	36,575,000	36,254,408	0	62,976,021	69,758,458	0	6,782,437	6,782,437	1,171,271	626,940
Deeded in prior year .....	.....	.....	.....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(35,187)
0199999. Property Disposed					26,403,255	0	27,586,708	320,592	0	36,575,000	36,254,408	0	62,976,021	69,517,105	0	6,541,084	6,541,084	1,422,008	592,860
.....																			
.....																			
.....																			
.....																			
0399999 - Totals					26,403,255	0	27,586,708	320,592	0	36,575,000	36,254,408	0	62,976,021	69,517,105	0	6,541,084	6,541,084	1,422,008	592,860

STATEMENT AS OF SEPTEMBER 30, 2020 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						
717611917	WILCOX	AZ		08/12/2020	3.140	9,000,000	.0	15,784,091
717611928	CALISTOGA	CA		08/11/2020	4.580	22,000,000	.0	38,100,000
717611736	COURTLAND	CA		08/26/2019	4.060	.0	550,000	2,088,329
717611912	ELK GROVE	CA		07/20/2020	3.200	7,225,000	.0	27,676,285
717611128	SPRINGFIELD	CO		12/18/2015	3.800	.0	160	2,954,914
717611608	ARCADIA	FL		09/21/2018	4.540	.0	2,500,000	13,699,990
717610862	TRIBUNE	KS		08/20/2014	4.400	.0	4,501	13,747,507
717610960	TRIBUNE	KS		03/25/2015	4.600	.0	7,719	3,066,403
717611902	BOARDMAN	OR		09/17/2020	2.300	3,421,200	.0	11,067,256
0199999. Mortgages in good standing - Farm Mortgages						41,646,200	3,062,379	128,184,776
752200007	BRISBANE	AUS		10/16/2019	5.500	.0	3,972,480	54,656,614
752200001	MELBOURNE	AUS		04/08/2019	1.890	.0	5,949,332	105,780,524
752200003	SYDNEY	AUS		07/26/2019	4.750	.0	6,372,276	98,115,908
752200006	SYDNEY	AUS		10/04/2019	6.000	.0	2,404,480	32,664,354
706110860	GLENDALE	AZ		08/29/2019	2.656	.0	216,888	11,022,630
706111052	LOS ANGELES	CA		08/10/2020	3.000	5,322,000	.0	9,057,928
706111093	MIRA LOMA	CA		08/31/2020	3.100	10,250,000	.0	17,972,634
706111094	RIALTO	CA		08/31/2020	3.000	8,455,000	.0	14,854,826
706110670	SAN DIEGO	CA		01/22/2019	1.840	.0	558,901	101,467,998
706111112	SANTA CLARA	CA		08/07/2020	3.150	18,900,000	.0	28,615,018
706111067	SANTA FE SPRINGS	CA		07/01/2020	3.150	2,397,000	.0	4,052,946
706108728	THOUSAND OAKS	CA		05/17/2012	4.110	.0	526,992	131,520,734
706108384	DANBURY	CT		05/01/2019	5.500	.0	43,486	23,100,049
706108396	DANBURY	CT		05/01/2019	5.500	.0	3,985	2,116,649
706108397	DANBURY	CT		05/01/2019	5.500	.0	2,022	1,074,138
706110671	WASHINGTON	DC		01/22/2019	1.840	.0	679,573	87,390,170
706111089	DELRAY BEACH	FL		07/01/2020	3.009	17,000,000	.0	26,993,686
706110706	ATLANTA	GA		03/06/2019	1.806	.0	269,297	33,979,057
706110707	ATLANTA	GA		03/06/2019	1.806	.0	27,240	23,891,149
706110708	ATLANTA	GA		03/06/2019	1.756	.0	71,471	20,873,900
706110709	ATLANTA	GA		03/06/2019	1.756	.0	85,973	39,043,457
706110710	ATLANTA	GA		03/06/2019	1.856	.0	28,703	26,349,931
706111098	ATLANTA	GA		07/10/2020	2.800	12,750,000	.0	20,631,761
706111107	HOLLY SPRINGS	GA		08/21/2020	2.906	17,600,000	.0	25,191,010
706110624	ITASCA	IL		07/30/2020	3.800	19,701,899	.0	32,925,411
706110953	ERLANGER	KY		11/08/2019	3.200	.0	74,055,285	209,695,031
706111109	RALEIGH	NC		09/24/2020	3.250	12,935,834	.0	20,688,625
750000341	EINDHOVEN	NLD		09/02/2020	2.100	6,546,430	.0	9,015,840
750000353	EINDHOVEN	NLD		09/03/2020	1.650	20,065,690	.0	37,032,512
706111084	NEW YORK	NY		07/06/2020	3.650	34,720,000	.0	68,542,040
706110122	DALLAS	TX		12/28/2016	4.650	.0	559,504	255,471,118
706111030	DALLAS	TX		01/15/2020	3.350	.0	1,257,144	74,919,544
706109538	HOUSTON	TX		07/31/2014	4.410	.0	196,210	22,650,520
706111059	HOUSTON	TX		03/12/2020	2.106	.0	463,150	39,429,896
706111108	ROUND ROCK	TX		08/06/2020	3.450	4,410,000	.0	6,455,743
706111113	RENTON	WA		09/17/2020	3.220	83,578,430	.0	113,074,954
706111082	SEATTLE	WA		07/15/2020	3.990	80,531,491	.0	127,234,179
0599999. Mortgages in good standing - Commercial mortgages-all other						355,163,774	97,744,392	1,957,552,484
752200012	ADELAIDE	AUS		09/30/2020	8.250	775,033	.0	171,304,061
752200010	WOLLONGONG	AUS		06/30/2020	9.500	.0	577,704	167,612,192
0699999. Mortgages in good standing - Mezzanine Loans						775,033	577,704	338,916,253
0899999. Total Mortgages in good standing						397,585,007	101,384,475	2,424,653,512
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						397,585,007	101,384,475	2,424,653,512

STATEMENT AS OF SEPTEMBER 30, 2020 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
717610716	MONTROSE	AR		05/02/2014	07/23/2020	1,925,190	0	0	0	0	0	0	1,862,852	1,862,852	0	0	0
717610474	PORTLAND	AR		08/14/2012	07/23/2020	4,004,549	0	0	0	0	0	0	3,218,492	3,218,492	0	0	0
717610922	WILCOX	AZ		12/19/2014	08/13/2020	4,449,750	0	0	0	0	0	0	4,251,984	4,251,984	0	0	0
717610692	ELK GROVE	CA		07/29/2013	07/20/2020	1,558,566	0	0	0	0	0	0	1,558,566	1,558,566	0	0	0
717611528	GEYSERVILLE	CA		01/04/2018	08/25/2020	3,250,000	0	0	0	0	0	0	3,250,000	3,250,000	0	0	0
717611459	KERN	CA		11/09/2017	08/31/2020	17,378,825	0	0	0	0	0	0	17,012,955	17,012,955	0	0	0
706108619	LOS ANGELES	CA		09/29/2011	08/10/2020	20,974,413	0	0	0	0	0	0	20,631,573	20,631,573	0	0	0
717610255	RIVERDALE	CA		12/27/2010	07/24/2020	313,950	0	0	0	0	0	0	307,687	307,687	0	0	0
717610269	RIVERDALE	CA		12/27/2010	07/24/2020	510,168	0	0	0	0	0	0	499,991	499,991	0	0	0
717610270	RIVERDALE	CA		12/27/2010	07/24/2020	831,967	0	0	0	0	0	0	815,371	815,371	0	0	0
717610271	RIVERDALE	CA		12/27/2010	07/24/2020	941,849	0	0	0	0	0	0	923,061	923,061	0	0	0
717610272	RIVERDALE	CA		12/27/2010	07/24/2020	2,951,200	0	0	0	0	0	0	2,864,400	2,864,400	0	0	0
717609472	ST HELENA	CA		10/01/2017	07/06/2020	3,066,583	0	0	0	0	0	0	2,756,569	2,756,569	0	0	0
706109314	ARVADA	CO		11/27/2013	09/29/2020	2,952,276	0	(87)	0	0	(87)	0	2,896,400	2,896,268	0	(131)	(131)
706109313	DENVER	CO		11/27/2013	09/29/2020	3,648,880	0	(108)	0	0	(108)	0	3,579,820	3,579,657	0	(162)	(162)
717611089	STEAMBOAT SPRINGS	CO		09/08/2015	09/25/2020	700,147	0	0	0	0	0	0	679,000	679,000	0	0	0
706108573	WASHINGTON	DC		05/01/2019	09/10/2020	3,828,255	0	(3,119)	0	0	(3,119)	0	3,815,900	3,800,000	0	(15,900)	(15,900)
706110434	DELRAY BEACH	FL		12/21/2017	07/01/2020	16,650,000	0	0	0	0	0	0	16,650,000	16,650,000	0	0	0
706109059	FORT LAUDERDALE	FL		02/28/2013	07/31/2020	18,529,762	0	0	0	0	0	0	18,530,550	18,535,000	0	4,450	4,450
706110461	FORT LAUDERDALE	FL		02/01/2018	07/31/2020	7,414,000	0	0	0	0	0	0	7,414,000	7,414,000	0	0	0
706109312	MIAMI	FL		11/27/2013	09/29/2020	6,543,106	0	(194)	0	0	(194)	0	6,419,268	6,418,977	0	(291)	(291)
706109318	ORLANDO	FL		02/11/2014	07/09/2020	8,477,728	0	0	0	0	0	0	8,379,430	8,379,430	0	0	0
706109919	ORLANDO	FL		09/17/2015	07/09/2020	1,421,549	0	0	0	0	0	0	1,406,367	1,406,367	0	0	0
706109310	TAMPA	FL		11/27/2013	09/29/2020	2,205,914	0	(65)	0	0	(65)	0	2,164,164	2,164,066	0	(98)	(98)
706109291	ATLANTA	GA		09/26/2013	09/25/2020	8,760,000	0	0	0	0	0	0	8,760,000	8,760,000	0	0	0
706109315	DECATUR	GA		11/27/2013	09/29/2020	2,993,741	0	(89)	0	0	(89)	0	2,937,080	2,936,947	0	(133)	(133)
749000068	LONDON	GBR		03/28/2014	08/25/2020	57,334,689	0	0	0	0	0	14,358,017	71,692,705	57,087,065	(14,605,640)	0	(14,605,640)
717611058	AKRON	IA		09/03/2015	07/08/2020	452,438	0	0	0	0	0	0	452,438	452,438	0	0	0
717611299	MATTOON	IL		09/14/2016	09/22/2020	1,700,000	0	0	0	0	0	0	1,700,000	1,700,000	0	0	0
717610858	KIRKLIN	IN		06/27/2014	08/31/2020	1,052,120	0	0	0	0	0	0	1,052,120	1,052,120	0	0	0
717610704	HICKMAN	KY		10/01/2017	07/15/2020	481,598	0	0	0	0	0	0	480,248	480,248	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014	09/22/2020	1,471,198	0	0	0	0	0	0	1,420,235	1,420,235	0	0	0
717611466	JACKSON	MIN		06/30/2017	09/25/2020	2,196,561	0	0	0	0	0	0	2,141,205	2,141,205	0	0	0
717610665	MARKS	MS		10/15/2013	08/11/2020	877,866	0	0	0	0	0	0	818,298	818,298	0	0	0
717610501	SUNFLOWER	MS		04/04/2013	08/18/2020	1,328,102	0	0	0	0	0	0	1,284,440	1,284,440	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011	07/01/2020	15,594,481	0	0	0	0	0	0	15,408,092	15,408,092	0	0	0
706108374	CARTERET	NJ		08/01/2019	07/09/2020	3,977,973	0	0	0	0	0	0	3,799,555	3,782,844	0	(16,710)	(16,710)
706108001	NEW YORK	NY		08/27/2008	08/27/2020	17,945,616	0	0	0	0	0	0	16,911,956	16,911,956	0	0	0
706109311	COLUMBUS	OH		11/27/2013	09/29/2020	1,451,259	0	(43)	0	0	(43)	0	1,423,792	1,423,728	0	(65)	(65)
706109316	COLUMBUS	OH		11/27/2013	09/29/2020	2,056,642	0	(61)	0	0	(61)	0	2,017,717	2,017,625	0	(91)	(91)
706109317	DUBLIN	OH		11/27/2013	09/29/2020	2,479,580	0	(73)	0	0	(73)	0	2,432,650	2,432,540	0	(110)	(110)
706108813	BEAVERTON	OR		08/28/2012	09/25/2020	7,531,624	0	0	0	0	0	0	7,398,821	7,398,821	0	0	0
706109497	BEAVERTON	OR		06/30/2014	09/25/2020	2,148,038	0	0	0	0	0	0	2,108,199	2,108,199	0	0	0
717610226	EUGENE	OR		12/30/2010	07/02/2020	15,800,000	0	0	0	0	0	0	15,200,000	15,200,000	0	0	0
706108915	TUALATIN	OR		11/15/2012	08/27/2020	8,018,565	0	0	0	0	0	0	7,872,069	7,872,069	0	0	0
706108385	AUSTIN	TX		08/27/2010	09/04/2020	12,421,316	0	(13,477)	0	0	(13,477)	0	12,156,834	12,156,834	0	0	0
706109309	DALLAS	TX		11/27/2013	09/29/2020	6,352,369	0	(188)	0	0	(188)	0	6,232,141	6,231,858	0	(282)	(282)
706109304	FORT WORTH	TX		12/01/2017	08/21/2020	7,460,971	0	(1,973)	0	0	(1,973)	0	7,328,600	7,322,670	0	(5,930)	(5,930)
717609449	PASCO	WA		09/30/2006	07/07/2020	458,507	0	0	0	0	0	0	459,035	459,035	0	0	0
0199999. Mortgages closed by repayment						316,873,878	0	(19,477)	0	0	(19,477)	14,358,017	325,376,628	310,735,533	(14,605,640)	(35,455)	(14,641,095)
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	29,200	29,200	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	11,123	11,123	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	35,948	35,948	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	7,057	7,057	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	53,165	53,165	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	16,424	16,424	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	53,834	53,834	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	62,954	62,954	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	49,692	49,692	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
717611478	TILLAR	AR		08/01/2017		.0	.0	.0	.0	.0	.0	.0	49,519	49,519	.0	.0	.0
717611250	TUCKERMAN	AR		06/03/2016		.0	.0	.0	.0	.0	.0	.0	14,376	14,376	.0	.0	.0
752200007	BRISBANE	AUS		10/16/2019		.0	.0	.0	.0	.0	.0	.0	.0	6,454	6,454	.0	6,454
752200001	MELBOURNE	AUS		04/08/2019		.0	.0	.0	.0	.0	.0	.0	.670	.670	.0	.0	.670
752200003	SYDNEY	AUS		07/26/2019		.0	.0	.0	.0	.0	.0	.0	.0	3,824	3,824	.0	3,824
752200006	SYDNEY	AUS		10/04/2019		.0	.0	.0	.0	.0	.0	.0	.0	(1,652)	(1,652)	.0	(1,652)
706109100	CHANDLER	AZ		05/01/2013		.0	.0	.0	.0	.0	.0	.0	130,488	130,488	.0	.0	.0
706110294	CHANDLER	AZ		04/06/2017		.0	.0	.0	.0	.0	.0	.0	40,073	40,073	.0	.0	.0
706111038	CHANDLER	AZ		01/29/2020		.0	.0	.0	.0	.0	.0	.0	42,742	42,742	.0	.0	.0
706109768	PEORIA	AZ		03/13/2015		.0	.0	.0	.0	.0	.0	.0	25,769	25,769	.0	.0	.0
706109745	PHOENIX	AZ		07/29/2019		.0	.0	.0	.0	.0	.0	.0	84,530	84,530	.0	.0	.0
706108689	SCOTTSDALE	AZ		02/10/2012		.0	.0	.0	.0	.0	.0	.0	102,074	102,074	.0	.0	.0
717610827	SOMERTON	AZ		05/01/2018		.0	.0	.0	.0	.0	.0	.0	10,000	10,000	.0	.0	.0
717611510	WELLTON	AZ		10/17/2017		.0	.0	.0	.0	.0	.0	.0	26,437	26,437	.0	.0	.0
717610922	WILCOX	AZ		12/19/2014		.0	.0	.0	.0	.0	.0	.0	49,442	49,442	.0	.0	.0
717611042	WILCOX	AZ		11/05/2015		.0	.0	.0	.0	.0	.0	.0	2,795,625	2,795,625	.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
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	217,821	217,821	.0	.0	.0
706110369	ALISO VIEJO	CA		08/10/2017		.0	.0	.0	.0	.0	.0	.0	50,687	50,687	.0	.0	.0
706109369	ANAHEIM	CA		11/06/2013		.0	.0	.0	.0	.0	.0	.0	54,205	54,205	.0	.0	.0
706109799	ANAHEIM	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	77,275	77,275	.0	.0	.0
706110084	ANAHEIM	CA		05/31/2016		.0	.0	.0	.0	.0	.0	.0	61,669	61,669	.0	.0	.0
706106798	BAKERSFIELD	CA		11/07/2006		.0	.0	.0	.0	.0	.0	.0	50,904	50,904	.0	.0	.0
717610845	BAKERSFIELD	CA		07/31/2014		.0	.0	.0	.0	.0	.0	.0	212,629	212,629	.0	.0	.0
706109267	BALDIWIN PARK	CA		11/15/2013		.0	.0	.0	.0	.0	.0	.0	222,228	222,228	.0	.0	.0
706108604	BENICIA	CA		11/04/2011		.0	.0	.0	.0	.0	.0	.0	66,013	66,013	.0	.0	.0
706109617	BERKELEY	CA		10/01/2014		.0	.0	.0	.0	.0	.0	.0	32,443	32,443	.0	.0	.0
706109623	BERKELEY	CA		01/30/2015		.0	.0	.0	.0	.0	.0	.0	58,831	58,831	.0	.0	.0
706110518	BERKELEY	CA		06/05/2018		.0	.0	.0	.0	.0	.0	.0	171,725	171,725	.0	.0	.0
706108630	BREA	CA		11/14/2011		.0	.0	.0	.0	.0	.0	.0	127,918	127,918	.0	.0	.0
706108751	CALABASAS	CA		07/11/2012		.0	.0	.0	.0	.0	.0	.0	52,655	52,655	.0	.0	.0
706108425	CARSON	CA		12/28/2010		.0	.0	.0	.0	.0	.0	.0	22,435	22,435	.0	.0	.0
706108510	CARSON	CA		08/01/2011		.0	.0	.0	.0	.0	.0	.0	49,203	49,203	.0	.0	.0
706108838	CARSON	CA		07/19/2012		.0	.0	.0	.0	.0	.0	.0	187,791	187,791	.0	.0	.0
706110223	CARSON	CA		01/19/2017		.0	.0	.0	.0	.0	.0	.0	41,181	41,181	.0	.0	.0
706110419	CARSON	CA		03/20/2018		.0	.0	.0	.0	.0	.0	.0	72,364	72,364	.0	.0	.0
706110844	CARSON VALLEY	CA		02/20/2020		.0	.0	.0	.0	.0	.0	.0	114,985	114,985	.0	.0	.0
706108749	CASTRO VALLEY	CA		10/16/2012		.0	.0	.0	.0	.0	.0	.0	58,324	58,324	.0	.0	.0
706109970	CASTRO VALLEY	CA		02/22/2016		.0	.0	.0	.0	.0	.0	.0	16,668	16,668	.0	.0	.0
706108288	CHINO	CA		05/26/2010		.0	.0	.0	.0	.0	.0	.0	256,450	256,450	.0	.0	.0
706108583	CHINO	CA		10/03/2011		.0	.0	.0	.0	.0	.0	.0	74,792	74,792	.0	.0	.0
706108584	CHINO	CA		08/15/2011		.0	.0	.0	.0	.0	.0	.0	97,286	97,286	.0	.0	.0
706108585	CHINO	CA		08/15/2011		.0	.0	.0	.0	.0	.0	.0	69,906	69,906	.0	.0	.0
706109225	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	54,296	54,296	.0	.0	.0
706109268	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	89,496	89,496	.0	.0	.0
706109496	CHINO	CA		12/03/2014		.0	.0	.0	.0	.0	.0	.0	46,511	46,511	.0	.0	.0
706109529	CHINO	CA		11/18/2014		.0	.0	.0	.0	.0	.0	.0	173,652	173,652	.0	.0	.0
706109530	CHINO	CA		04/01/2015		.0	.0	.0	.0	.0	.0	.0	82,553	82,553	.0	.0	.0
706109531	CHINO	CA		08/03/2015		.0	.0	.0	.0	.0	.0	.0	21,558	21,558	.0	.0	.0
706109585	CHINO	CA		07/30/2015		.0	.0	.0	.0	.0	.0	.0	7,475	7,475	.0	.0	.0
706110006	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	68,805	68,805	.0	.0	.0
706110007	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	44,818	44,818	.0	.0	.0
706110027	CHINO	CA		10/13/2016		.0	.0	.0	.0	.0	.0	.0	109,332	109,332	.0	.0	.0
706110221	CHINO	CA		05/31/2017		.0	.0	.0	.0	.0	.0	.0	117,467	117,467	.0	.0	.0
706110226	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	15,021	15,021	.0	.0	.0
706110227	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	14,477	14,477	.0	.0	.0
706110229	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	45,334	45,334	.0	.0	.0
706110231	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	13,192	13,192	.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
706110422	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	85,498	85,498	.0	.0	.0
706110427	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	83,469	83,469	.0	.0	.0
706110467	CHINO	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	31,556	31,556	.0	.0	.0
706110478	CHINO	CA		10/18/2018		.0	.0	.0	.0	.0	.0	.0	189,622	189,622	.0	.0	.0
706110622	CHINO HILLS	CA		03/04/2019		.0	.0	.0	.0	.0	.0	.0	269,187	269,187	.0	.0	.0
706105099	CITRUS HEIGHTS	CA		09/02/2003		.0	.0	.0	.0	.0	.0	.0	82,006	82,006	.0	.0	.0
706107461	CITY OF INDUSTRY	CA		10/04/2007		.0	.0	.0	.0	.0	.0	.0	551,083	551,083	.0	.0	.0
706108914	CITY OF INDUSTRY	CA		10/10/2012		.0	.0	.0	.0	.0	.0	.0	70,072	70,072	.0	.0	.0
706110089	CITY OF INDUSTRY	CA		07/01/2016		.0	.0	.0	.0	.0	.0	.0	54,620	54,620	.0	.0	.0
706110116	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	50,539	50,539	.0	.0	.0
706110117	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	22,195	22,195	.0	.0	.0
706110118	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	22,466	22,466	.0	.0	.0
706110120	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	18,552	18,552	.0	.0	.0
706110121	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	17,373	17,373	.0	.0	.0
706110465	CITY OF INDUSTRY	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	36,861	36,861	.0	.0	.0
706110833	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	23,504	23,504	.0	.0	.0
706110834	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	22,039	22,039	.0	.0	.0
706110835	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	25,489	25,489	.0	.0	.0
706110836	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	6,971	6,971	.0	.0	.0
706110837	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	11,417	11,417	.0	.0	.0
706110838	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	16,572	16,572	.0	.0	.0
706110839	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	26,436	26,436	.0	.0	.0
706110840	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	14,062	14,062	.0	.0	.0
706102048	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	59,352	59,352	.0	.0	.0
706102103	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	51,948	51,948	.0	.0	.0
706103223	COMPTON	CA		10/22/1998		.0	.0	.0	.0	.0	.0	.0	6,131	6,131	.0	.0	.0
706103639	COMPTON	CA		09/28/1999		.0	.0	.0	.0	.0	.0	.0	44,845	44,845	.0	.0	.0
706108253	COMPTON	CA		02/10/2010		.0	.0	.0	.0	.0	.0	.0	17,830	17,830	.0	.0	.0
706108509	COMPTON	CA		05/05/2011		.0	.0	.0	.0	.0	.0	.0	14,037	14,037	.0	.0	.0
706109274	CONCORD	CA		10/16/2013		.0	.0	.0	.0	.0	.0	.0	105,789	105,789	.0	.0	.0
706109290	CORONA	CA		11/06/2013		.0	.0	.0	.0	.0	.0	.0	110,912	110,912	.0	.0	.0
706109477	CORONA	CA		06/02/2014		.0	.0	.0	.0	.0	.0	.0	77,502	77,502	.0	.0	.0
706109557	CORONA	CA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	307,229	307,229	.0	.0	.0
706110082	CORONA	CA		01/12/2017		.0	.0	.0	.0	.0	.0	.0	23,614	23,614	.0	.0	.0
706110160	CORONA	CA		12/16/2016		.0	.0	.0	.0	.0	.0	.0	143,155	143,155	.0	.0	.0
706108643	CORTE MADERA	CA		11/22/2011		.0	.0	.0	.0	.0	.0	.0	217,326	217,326	.0	.0	.0
706109863	CORTE MADERA	CA		07/31/2015		.0	.0	.0	.0	.0	.0	.0	176,394	176,394	.0	.0	.0
706108523	COSTA MESA	CA		05/12/2011		.0	.0	.0	.0	.0	.0	.0	886,264	886,264	.0	.0	.0
706108714	COSTA MESA	CA		06/21/2012		.0	.0	.0	.0	.0	.0	.0	36,010	36,010	.0	.0	.0
706110202	COSTA MESA	CA		01/26/2018		.0	.0	.0	.0	.0	.0	.0	165,416	165,416	.0	.0	.0
706110238	COSTA MESA	CA		12/28/2016		.0	.0	.0	.0	.0	.0	.0	357,067	357,067	.0	.0	.0
706109586	CUPERTINO	CA		07/31/2014		.0	.0	.0	.0	.0	.0	.0	57,545	57,545	.0	.0	.0
706109927	CUPERTINO	CA		09/08/2015		.0	.0	.0	.0	.0	.0	.0	519,524	519,524	.0	.0	.0
706109445	CYPRESS	CA		03/27/2014		.0	.0	.0	.0	.0	.0	.0	129,808	129,808	.0	.0	.0
706109676	CYPRESS	CA		11/25/2014		.0	.0	.0	.0	.0	.0	.0	48,433	48,433	.0	.0	.0
706109805	CYPRESS	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	11,655	11,655	.0	.0	.0
706110037	DANVILLE	CA		03/31/2016		.0	.0	.0	.0	.0	.0	.0	354,813	354,813	.0	.0	.0
706110203	DANVILLE	CA		05/22/2017		.0	.0	.0	.0	.0	.0	.0	27,887	27,887	.0	.0	.0
717610250	DELANO	CA		04/06/2011		.0	.0	.0	.0	.0	.0	.0	38,360	38,360	.0	.0	.0
717610798	DELANO	CA		03/20/2014		.0	.0	.0	.0	.0	.0	.0	36,457	36,457	.0	.0	.0
717611800	EL CENTRO	CA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	17,667	17,667	.0	.0	.0
717611756	EXETER	CA		11/20/2019		.0	.0	.0	.0	.0	.0	.0	182,633	182,633	.0	.0	.0
706106400	FOLSOM	CA		02/27/2006		.0	.0	.0	.0	.0	.0	.0	135,742	135,742	.0	.0	.0
706109392	FONTANA	CA		02/07/2014		.0	.0	.0	.0	.0	.0	.0	15,886	15,886	.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	131,401	131,401	.0	.0	.0
706110904	GARDEN GROVE	CA		12/10/2019		.0	.0	.0	.0	.0	.0	.0	246,554	246,554	.0	.0	.0
706109672	GLENDALE	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	277,632	277,632	.0	.0	.0
706102237	GOLETA	CA		07/02/1998		.0	.0	.0	.0	.0	.0	.0	19,703	19,703	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
706109517	GOLETA	CA		07/24/2014		.0	.0	.0	.0	.0	.0	.0	155,626	155,626	.0	.0	.0
706110737	GOLETA	CA		07/11/2019		.0	.0	.0	.0	.0	.0	.0	234,185	234,185	.0	.0	.0
717609764	HOLTVILLE	CA		05/31/2007		.0	.0	.0	.0	.0	.0	.0	21,385	21,385	.0	.0	.0
717611715	HOLTVILLE	CA		07/03/2019		.0	.0	.0	.0	.0	.0	.0	5,160	5,160	.0	.0	.0
717611761	HOLTVILLE	CA		09/10/2019		.0	.0	.0	.0	.0	.0	.0	1,919	1,919	.0	.0	.0
706108997	IRVINE	CA		01/10/2013		.0	.0	.0	.0	.0	.0	.0	130,586	130,586	.0	.0	.0
706109780	IRVINE	CA		03/31/2015		.0	.0	.0	.0	.0	.0	.0	331,004	331,004	.0	.0	.0
706110251	IRVINE	CA		03/01/2017		.0	.0	.0	.0	.0	.0	.0	154,699	154,699	.0	.0	.0
706110320	IRVINE	CA		05/24/2017		.0	.0	.0	.0	.0	.0	.0	54,735	54,735	.0	.0	.0
706110376	IRVINE	CA		08/15/2017		.0	.0	.0	.0	.0	.0	.0	105,862	105,862	.0	.0	.0
706110523	IRVINE	CA		01/30/2019		.0	.0	.0	.0	.0	.0	.0	220,278	220,278	.0	.0	.0
706109285	IRVINDALE	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	18,099	18,099	.0	.0	.0
706109709	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	107,628	107,628	.0	.0	.0
706109710	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	30,154	30,154	.0	.0	.0
706110050	LAGUNA NIGUEL	CA		05/11/2016		.0	.0	.0	.0	.0	.0	.0	28,014	28,014	.0	.0	.0
706108842	LAKE FOREST	CA		07/03/2012		.0	.0	.0	.0	.0	.0	.0	34,924	34,924	.0	.0	.0
706110606	LIVERMORE	CA		10/01/2018		.0	.0	.0	.0	.0	.0	.0	27,336	27,336	.0	.0	.0
706109500	LONG BEACH	CA		06/18/2014		.0	.0	.0	.0	.0	.0	.0	154,124	154,124	.0	.0	.0
706109761	LONG BEACH	CA		10/01/2017		.0	.0	.0	.0	.0	.0	.0	148,240	148,240	.0	.0	.0
706110563	LONG BEACH	CA		07/17/2018		.0	.0	.0	.0	.0	.0	.0	88,483	88,483	.0	.0	.0
706108619	LOS ANGELES	CA		09/29/2011		.0	.0	.0	.0	.0	.0	.0	98,840	98,840	.0	.0	.0
706108764	LOS ANGELES	CA		07/09/2012		.0	.0	.0	.0	.0	.0	.0	558,248	558,248	.0	.0	.0
706110129	LOS ANGELES	CA		10/05/2016		.0	.0	.0	.0	.0	.0	.0	108,265	108,265	.0	.0	.0
706110437	LOS ANGELES	CA		01/02/2018		.0	.0	.0	.0	.0	.0	.0	434,003	434,003	.0	.0	.0
706110581	LOS ANGELES	CA		08/13/2018		.0	.0	.0	.0	.0	.0	.0	92,322	92,322	.0	.0	.0
706110822	LOS ANGELES	CA		08/12/2019		.0	.0	.0	.0	.0	.0	.0	422,204	422,204	.0	.0	.0
717610863	LOST HILLS	CA		09/25/2014		.0	.0	.0	.0	.0	.0	.0	715,938	715,938	.0	.0	.0
717610290	MADERA	CA		03/23/2011		.0	.0	.0	.0	.0	.0	.0	862,800	862,800	.0	.0	.0
717610965	MADERA	CA		06/01/2015		.0	.0	.0	.0	.0	.0	.0	134,575	134,575	.0	.0	.0
717611585	MADERA	CA		06/13/2018		.0	.0	.0	.0	.0	.0	.0	10,000	10,000	.0	.0	.0
706110380	MOUNTAIN VIEW	CA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	109,172	109,172	.0	.0	.0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		.0	.0	.0	.0	.0	.0	.0	27,387	27,387	.0	.0	.0
706108569	NOVATO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	121,699	121,699	.0	.0	.0
706108726	ONTARIO	CA		03/01/2012		.0	.0	.0	.0	.0	.0	.0	350,108	350,108	.0	.0	.0
706109289	ONTARIO	CA		11/13/2013		.0	.0	.0	.0	.0	.0	.0	10,872	10,872	.0	.0	.0
706109573	ONTARIO	CA		12/17/2014		.0	.0	.0	.0	.0	.0	.0	52,075	52,075	.0	.0	.0
706109897	ONTARIO	CA		07/17/2019		.0	.0	.0	.0	.0	.0	.0	45,143	45,143	.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	20,065	20,065	.0	.0	.0
706109264	PICO RIVERA	CA		08/28/2013		.0	.0	.0	.0	.0	.0	.0	29,812	29,812	.0	.0	.0
706109563	PINOLE	CA		08/07/2014		.0	.0	.0	.0	.0	.0	.0	48,021	48,021	.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	87,501	87,501	.0	.0	.0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		.0	.0	.0	.0	.0	.0	.0	341,074	341,074	.0	.0	.0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		.0	.0	.0	.0	.0	.0	.0	122,704	122,704	.0	.0	.0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		.0	.0	.0	.0	.0	.0	.0	504,096	504,096	.0	.0	.0
706108188	REDLANDS	CA		06/05/2009		.0	.0	.0	.0	.0	.0	.0	91,095	91,095	.0	.0	.0
706109953	REDONDO BEACH	CA		12/02/2015		.0	.0	.0	.0	.0	.0	.0	27,592	27,592	.0	.0	.0
706109797	REDWOOD CITY	CA		05/13/2015		.0	.0	.0	.0	.0	.0	.0	42,080	42,080	.0	.0	.0
717611785	RICHVALE	CA		10/07/2019		.0	.0	.0	.0	.0	.0	.0	37,500	37,500	.0	.0	.0
706110137	RIVERSIDE	CA		08/01/2016		.0	.0	.0	.0	.0	.0	.0	17,061	17,061	.0	.0	.0
706110268	ROCKLIN	CA		03/09/2017		.0	.0	.0	.0	.0	.0	.0	49,008	49,008	.0	.0	.0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		.0	.0	.0	.0	.0	.0	.0	68,798	68,798	.0	.0	.0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	13,841	13,841	.0	.0	.0
706108600	SACRAMENTO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	93,993	93,993	.0	.0	.0
717610349	SALINAS	CA		07/01/2011		.0	.0	.0	.0	.0	.0	.0	75,187	75,187	.0	.0	.0
706108924	SAN DIEGO	CA		10/26/2012		.0	.0	.0	.0	.0	.0	.0	177,919	177,919	.0	.0	.0
706108930	SAN DIEGO	CA		12/20/2012		.0	.0	.0	.0	.0	.0	.0	94,868	94,868	.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
706108931	SAN DIEGO	CA		11/28/2012		.0	.0	.0	.0	.0	.0	.0	.446,670	.446,670	.0	.0	.0
706108984	SAN DIEGO	CA		02/07/2013		.0	.0	.0	.0	.0	.0	.0	.53,923	.53,923	.0	.0	.0
706110103	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	.99,694	.99,694	.0	.0	.0
706110104	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	.114,470	.114,470	.0	.0	.0
706110324	SAN DIEGO	CA		05/30/2017		.0	.0	.0	.0	.0	.0	.0	.43,563	.43,563	.0	.0	.0
706108466	SAN FRANCISCO	CA		04/01/2011		.0	.0	.0	.0	.0	.0	.0	.330,382	.330,382	.0	.0	.0
706109011	SAN FRANCISCO	CA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	.374,704	.374,704	.0	.0	.0
706109099	SAN FRANCISCO	CA		04/08/2013		.0	.0	.0	.0	.0	.0	.0	.6,285	.6,285	.0	.0	.0
706109257	SAN FRANCISCO	CA		10/03/2013		.0	.0	.0	.0	.0	.0	.0	.32,260	.32,260	.0	.0	.0
706109300	SAN FRANCISCO	CA		12/03/2013		.0	.0	.0	.0	.0	.0	.0	.111,184	.111,184	.0	.0	.0
706109568	SAN FRANCISCO	CA		10/14/2014		.0	.0	.0	.0	.0	.0	.0	.4,353	.4,353	.0	.0	.0
706110424	SAN FRANCISCO	CA		10/23/2017		.0	.0	.0	.0	.0	.0	.0	.448,672	.448,672	.0	.0	.0
706110432	SAN FRANCISCO	CA		10/24/2017		.0	.0	.0	.0	.0	.0	.0	.125,836	.125,836	.0	.0	.0
706110519	SAN FRANCISCO	CA		05/07/2018		.0	.0	.0	.0	.0	.0	.0	.32,403	.32,403	.0	.0	.0
706110536	SAN FRANCISCO	CA		05/22/2018		.0	.0	.0	.0	.0	.0	.0	.43,968	.43,968	.0	.0	.0
706110539	SAN FRANCISCO	CA		07/27/2018		.0	.0	.0	.0	.0	.0	.0	.70,491	.70,491	.0	.0	.0
706108299	SAN JOSE	CA		09/13/2010		.0	.0	.0	.0	.0	.0	.0	.133,825	.133,825	.0	.0	.0
706108824	SAN JOSE	CA		10/02/2012		.0	.0	.0	.0	.0	.0	.0	.67,042	.67,042	.0	.0	.0
706110863	SAN JOSE	CA		11/20/2019		.0	.0	.0	.0	.0	.0	.0	.251,453	.251,453	.0	.0	.0
706109558	SAN MATEO	CA		08/26/2014		.0	.0	.0	.0	.0	.0	.0	.44,536	.44,536	.0	.0	.0
706108547	SANTA ANA	CA		11/02/2011		.0	.0	.0	.0	.0	.0	.0	.408,055	.408,055	.0	.0	.0
706108978	SANTA ANA	CA		05/20/2013		.0	.0	.0	.0	.0	.0	.0	.205,568	.205,568	.0	.0	.0
706103071	SANTA BARBARA	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	.69,752	.69,752	.0	.0	.0
706110481	SANTA CLARA	CA		03/06/2018		.0	.0	.0	.0	.0	.0	.0	.295,474	.295,474	.0	.0	.0
706109955	SANTA CRUZ	CA		11/20/2015		.0	.0	.0	.0	.0	.0	.0	.23,536	.23,536	.0	.0	.0
706108254	SANTA FE SPRINGS	CA		03/03/2010		.0	.0	.0	.0	.0	.0	.0	.37,051	.37,051	.0	.0	.0
706108533	SANTA FE SPRINGS	CA		08/01/2019		.0	.0	.0	.0	.0	.0	.0	.17,756	.17,756	.0	.0	.0
706109051	SANTA FE SPRINGS	CA		02/26/2013		.0	.0	.0	.0	.0	.0	.0	.144,309	.144,309	.0	.0	.0
706109281	SANTA FE SPRINGS	CA		09/25/2013		.0	.0	.0	.0	.0	.0	.0	.3,740	.3,740	.0	.0	.0
706109282	SANTA FE SPRINGS	CA		09/26/2013		.0	.0	.0	.0	.0	.0	.0	.11,489	.11,489	.0	.0	.0
706109283	SANTA FE SPRINGS	CA		09/24/2013		.0	.0	.0	.0	.0	.0	.0	.13,332	.13,332	.0	.0	.0
706109284	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	.21,506	.21,506	.0	.0	.0
706109287	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	.9,050	.9,050	.0	.0	.0
706109946	SANTA MARIA	CA		11/25/2015		.0	.0	.0	.0	.0	.0	.0	.193,043	.193,043	.0	.0	.0
706110232	SANTA MARIA	CA		12/19/2016		.0	.0	.0	.0	.0	.0	.0	.143,468	.143,468	.0	.0	.0
706108521	SANTA MONICA	CA		05/12/2011		.0	.0	.0	.0	.0	.0	.0	.122,997	.122,997	.0	.0	.0
706110014	SANTA MONICA	CA		06/01/2016		.0	.0	.0	.0	.0	.0	.0	.34,560	.34,560	.0	.0	.0
717610682	SOLEDAD	CA		12/26/2013		.0	.0	.0	.0	.0	.0	.0	.73,868	.73,868	.0	.0	.0
717611813	SOLEDAD	CA		01/08/2020		.0	.0	.0	.0	.0	.0	.0	.290,344	.290,344	.0	.0	.0
717610905	TEMECULA	CA		05/29/2015		.0	.0	.0	.0	.0	.0	.0	.7,500	.7,500	.0	.0	.0
706108728	THOUSAND OAKS	CA		05/17/2012		.0	.0	.0	.0	.0	.0	.0	.400,326	.400,326	.0	.0	.0
706109018	TUSTIN	CA		05/21/2013		.0	.0	.0	.0	.0	.0	.0	.122,807	.122,807	.0	.0	.0
706109992	TUSTIN	CA		02/10/2016		.0	.0	.0	.0	.0	.0	.0	.121,824	.121,824	.0	.0	.0
706108825	UNION CITY	CA		08/15/2012		.0	.0	.0	.0	.0	.0	.0	.154,122	.154,122	.0	.0	.0
706109571	UPLAND	CA		03/26/2015		.0	.0	.0	.0	.0	.0	.0	.78,723	.78,723	.0	.0	.0
706104963	WALNUT	CA		06/12/2003		.0	.0	.0	.0	.0	.0	.0	.316,419	.316,419	.0	.0	.0
706105151	WALNUT	CA		02/02/2004		.0	.0	.0	.0	.0	.0	.0	.155,609	.155,609	.0	.0	.0
706105855	WALNUT	CA		10/06/2005		.0	.0	.0	.0	.0	.0	.0	.155,310	.155,310	.0	.0	.0
706105909	WALNUT	CA		05/03/2006		.0	.0	.0	.0	.0	.0	.0	.107,971	.107,971	.0	.0	.0
706106322	WALNUT	CA		07/12/2007		.0	.0	.0	.0	.0	.0	.0	.142,627	.142,627	.0	.0	.0
706106598	WALNUT	CA		11/30/2006		.0	.0	.0	.0	.0	.0	.0	.271,359	.271,359	.0	.0	.0
706107956	WALNUT	CA		04/01/2009		.0	.0	.0	.0	.0	.0	.0	.82,157	.82,157	.0	.0	.0
706108602	WALNUT	CA		12/06/2011		.0	.0	.0	.0	.0	.0	.0	.144,552	.144,552	.0	.0	.0
706110666	WALNUT	CA		01/15/2019		.0	.0	.0	.0	.0	.0	.0	.33,816	.33,816	.0	.0	.0
706108568	WALNUT CREEK	CA		06/22/2011		.0	.0	.0	.0	.0	.0	.0	.65,912	.65,912	.0	.0	.0
717611009	WASCO	CA		07/01/2015		.0	.0	.0	.0	.0	.0	.0	.212,625	.212,625	.0	.0	.0
717610828	WESTMORLAND	CA		05/19/2014		.0	.0	.0	.0	.0	.0	.0	.47,350	.47,350	.0	.0	.0
717611077	WESTMORLAND	CA		10/19/2015		.0	.0	.0	.0	.0	.0	.0	.200,000	.200,000	.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	.15,039	.15,039	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
751000192	BRAMPTON	CAN		07/26/2017		.0	.0	.0	.0	.0	.0	.0	362,544	341,212	(21,332)	.0	(21,332)
751000260	VANCOUVER	CAN		11/15/2018		.0	.0	.0	.0	.0	.0	.0	119,647	118,697	(950)	.0	(950)
717611721	AMHERST	CO.		07/26/2019		.0	.0	.0	.0	.0	.0	.0	18,852	18,852	.0	.0	.0
706109314	ARVADA	CO.		11/27/2013		.0	.0	.0	.0	.0	.0	.0	18,696	18,696	.0	.0	.0
706110100	AURORA	CO.		07/15/2016		.0	.0	.0	.0	.0	.0	.0	61,624	61,624	.0	.0	.0
706110173	AURORA	CO.		08/31/2016		.0	.0	.0	.0	.0	.0	.0	289,299	289,299	.0	.0	.0
706110297	AURORA	CO.		04/06/2017		.0	.0	.0	.0	.0	.0	.0	32,262	32,262	.0	.0	.0
706110341	AURORA	CO.		01/12/2018		.0	.0	.0	.0	.0	.0	.0	113,008	113,008	.0	.0	.0
706111048	AURORA	CO.		05/28/2020		.0	.0	.0	.0	.0	.0	.0	153,236	153,236	.0	.0	.0
706110653	BOULDER	CO.		12/07/2018		.0	.0	.0	.0	.0	.0	.0	23,815	23,815	.0	.0	.0
706109237	CENTENNIAL	CO.		08/20/2013		.0	.0	.0	.0	.0	.0	.0	177,933	177,933	.0	.0	.0
706108664	DENVER	CO.		11/22/2011		.0	.0	.0	.0	.0	.0	.0	159,341	159,341	.0	.0	.0
706109313	DENVER	CO.		11/27/2013		.0	.0	.0	.0	.0	.0	.0	23,107	23,107	.0	.0	.0
706109854	DENVER	CO.		12/01/2015		.0	.0	.0	.0	.0	.0	.0	60,788	60,788	.0	.0	.0
706108660	HIGHLANDS RANCH	CO.		12/14/2011		.0	.0	.0	.0	.0	.0	.0	93,944	93,944	.0	.0	.0
706110085	HIGHLANDS RANCH	CO.		06/09/2016		.0	.0	.0	.0	.0	.0	.0	85,319	85,319	.0	.0	.0
717611353	HUGO	CO.		12/07/2016		.0	.0	.0	.0	.0	.0	.0	47,127	47,127	.0	.0	.0
706109253	PARKER	CO.		08/30/2013		.0	.0	.0	.0	.0	.0	.0	99,710	99,710	.0	.0	.0
717611625	PUEBLO	CO.		01/11/2019		.0	.0	.0	.0	.0	.0	.0	27,422	27,422	.0	.0	.0
717610675	RIFLE	CO.		04/05/2013		.0	.0	.0	.0	.0	.0	.0	22,245	22,245	.0	.0	.0
717611128	SPRINGFIELD	CO.		12/18/2015		.0	.0	.0	.0	.0	.0	.0	40,720	40,720	.0	.0	.0
717611085	STEAMBOAT SPRINGS	CO.		09/08/2015		.0	.0	.0	.0	.0	.0	.0	74,948	74,948	.0	.0	.0
717611089	STEAMBOAT SPRINGS	CO.		09/08/2015		.0	.0	.0	.0	.0	.0	.0	10,663	10,663	.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	73,460	73,460	.0	.0	.0
706108396	DANBURY	CT.		05/01/2019		.0	.0	.0	.0	.0	.0	.0	6,731	6,731	.0	.0	.0
706108397	DANBURY	CT.		05/01/2019		.0	.0	.0	.0	.0	.0	.0	3,416	3,416	.0	.0	.0
706108713	FARMINGTON	CT.		06/11/2012		.0	.0	.0	.0	.0	.0	.0	376,584	376,584	.0	.0	.0
706109690	STAMFORD	CT.		10/23/2014		.0	.0	.0	.0	.0	.0	.0	224,355	224,355	.0	.0	.0
706106115	WASHINGTON	DC.		09/30/2005		.0	.0	.0	.0	.0	.0	.0	56,132	56,132	.0	.0	.0
706107743	WASHINGTON	DC.		11/14/2007		.0	.0	.0	.0	.0	.0	.0	278,327	278,327	.0	.0	.0
706108366	WASHINGTON	DC.		09/14/2010		.0	.0	.0	.0	.0	.0	.0	709,819	709,819	.0	.0	.0
706108423	WASHINGTON	DC.		12/16/2010		.0	.0	.0	.0	.0	.0	.0	103,096	103,096	.0	.0	.0
706108437	WASHINGTON	DC.		05/02/2011		.0	.0	.0	.0	.0	.0	.0	77,749	77,749	.0	.0	.0
706108454	WASHINGTON	DC.		01/28/2011		.0	.0	.0	.0	.0	.0	.0	250,033	250,033	.0	.0	.0
706108650	WASHINGTON	DC.		05/24/2012		.0	.0	.0	.0	.0	.0	.0	92,293	92,293	.0	.0	.0
706108675	WASHINGTON	DC.		12/15/2011		.0	.0	.0	.0	.0	.0	.0	205,618	205,618	.0	.0	.0
706108839	WASHINGTON	DC.		07/26/2012		.0	.0	.0	.0	.0	.0	.0	23,321	23,321	.0	.0	.0
706108857	WASHINGTON	DC.		06/26/2012		.0	.0	.0	.0	.0	.0	.0	147,354	147,354	.0	.0	.0
706108981	WASHINGTON	DC.		11/16/2012		.0	.0	.0	.0	.0	.0	.0	89,161	89,161	.0	.0	.0
706109171	WASHINGTON	DC.		06/28/2013		.0	.0	.0	.0	.0	.0	.0	76,320	76,320	.0	.0	.0
706109446	WASHINGTON	DC.		04/23/2014		.0	.0	.0	.0	.0	.0	.0	234,499	234,499	.0	.0	.0
706109704	WASHINGTON	DC.		12/17/2014		.0	.0	.0	.0	.0	.0	.0	177,537	177,537	.0	.0	.0
706109712	WASHINGTON	DC.		06/01/2015		.0	.0	.0	.0	.0	.0	.0	15,975	15,975	.0	.0	.0
706109754	WASHINGTON	DC.		01/30/2015		.0	.0	.0	.0	.0	.0	.0	36,845	36,845	.0	.0	.0
706109892	WASHINGTON	DC.		09/17/2015		.0	.0	.0	.0	.0	.0	.0	2,358	2,358	.0	.0	.0
706109824	WASHINGTON	DC.		10/15/2015		.0	.0	.0	.0	.0	.0	.0	193,974	193,974	.0	.0	.0
706110196	WASHINGTON	DC.		09/21/2016		.0	.0	.0	.0	.0	.0	.0	367,360	367,360	.0	.0	.0
706110240	WASHINGTON	DC.		12/21/2016		.0	.0	.0	.0	.0	.0	.0	362,468	362,468	.0	.0	.0
706110448	WASHINGTON	DC.		11/30/2017		.0	.0	.0	.0	.0	.0	.0	156,536	156,536	.0	.0	.0
706110235	BOYNTON BEACH	FL		12/14/2016		.0	.0	.0	.0	.0	.0	.0	31,859	31,859	.0	.0	.0
706109173	CLEARWATER	FL		08/26/2013		.0	.0	.0	.0	.0	.0	.0	39,906	39,906	.0	.0	.0
706109751	FORT LAUDERDALE	FL		04/01/2015		.0	.0	.0	.0	.0	.0	.0	28,237	28,237	.0	.0	.0
717610613	FROSTPROOF	FL		12/31/2012		.0	.0	.0	.0	.0	.0	.0	145,000	145,000	.0	.0	.0
717610897	FROSTPROOF	FL		09/04/2014		.0	.0	.0	.0	.0	.0	.0	55,000	55,000	.0	.0	.0
706108936	GAINESVILLE	FL		11/16/2012		.0	.0	.0	.0	.0	.0	.0	88,904	88,904	.0	.0	.0
717611708	IMMOKALEE	FL		06/14/2019		.0	.0	.0	.0	.0	.0	.0	95,228	95,228	.0	.0	.0
706106511	INDIAN HARBOR BEACH	FL		08/25/2006		.0	.0	.0	.0	.0	.0	.0	44,308	44,308	.0	.0	.0
706109614	JACKSONVILLE	FL		11/04/2014		.0	.0	.0	.0	.0	.0	.0	48,384	48,384	.0	.0	.0
717611434	LAKE WALES	FL		06/29/2017		.0	.0	.0	.0	.0	.0	.0	61,880	61,880	.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
706106595	MIAMI	FL		07/17/2006		.0	.0	.0	.0	.0	.0	.0	.112,769	.112,769	.0	.0	.0
706108642	MIAMI	FL		.11/10/2011		.0	.0	.0	.0	.0	.0	.0	.646,995	.646,995	.0	.0	.0
706109312	MIAMI	FL		.11/27/2013		.0	.0	.0	.0	.0	.0	.0	.41,436	.41,436	.0	.0	.0
706109918	MIAMI	FL		.09/28/2015		.0	.0	.0	.0	.0	.0	.0	.104,161	.104,161	.0	.0	.0
706109592	NEPTUNE BEACH	FL		.09/30/2014		.0	.0	.0	.0	.0	.0	.0	.28,882	.28,882	.0	.0	.0
706108313	ORLANDO	FL		.08/10/2010		.0	.0	.0	.0	.0	.0	.0	.446,762	.446,762	.0	.0	.0
706109318	ORLANDO	FL		.02/11/2014		.0	.0	.0	.0	.0	.0	.0	.14,177	.14,177	.0	.0	.0
706109919	ORLANDO	FL		.09/17/2015		.0	.0	.0	.0	.0	.0	.0	.2,192	.2,192	.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	.97,567	.97,567	.0	.0	.0
717611220	SEBRING	FL		.07/26/2016		.0	.0	.0	.0	.0	.0	.0	.520,000	.520,000	.0	.0	.0
706109310	TAMPA	FL		.11/27/2013		.0	.0	.0	.0	.0	.0	.0	.13,969	.13,969	.0	.0	.0
706110266	TAMPA	FL		.02/28/2017		.0	.0	.0	.0	.0	.0	.0	.34,314	.34,314	.0	.0	.0
706108387	WEST PALM BEACH	FL		.12/20/2010		.0	.0	.0	.0	.0	.0	.0	.115,973	.115,973	.0	.0	.0
717610346	WEST PALM BEACH	FL		.05/03/2011		.0	.0	.0	.0	.0	.0	.0	.54,250	.54,250	.0	.0	.0
706109067	WINTER PARK	FL		.03/12/2013		.0	.0	.0	.0	.0	.0	.0	.41,029	.41,029	.0	.0	.0
706108884	ATLANTA	GA		.05/14/2013		.0	.0	.0	.0	.0	.0	.0	.64,771	.64,771	.0	.0	.0
706108979	ATLANTA	GA		.11/19/2012		.0	.0	.0	.0	.0	.0	.0	.128,605	.128,605	.0	.0	.0
706109299	ATLANTA	GA		.01/02/2014		.0	.0	.0	.0	.0	.0	.0	.45,366	.45,366	.0	.0	.0
706110585	ATLANTA	GA		.08/23/2018		.0	.0	.0	.0	.0	.0	.0	.82,942	.82,942	.0	.0	.0
706109315	DECATUR	GA		.11/27/2013		.0	.0	.0	.0	.0	.0	.0	.18,959	.18,959	.0	.0	.0
706110125	FAIRBURN	GA		.07/18/2016		.0	.0	.0	.0	.0	.0	.0	.43,388	.43,388	.0	.0	.0
706107454	KENNESAW	GA		.10/10/2007		.0	.0	.0	.0	.0	.0	.0	.110,531	.110,531	.0	.0	.0
706110164	KENNESAW	GA		.09/01/2016		.0	.0	.0	.0	.0	.0	.0	.30,165	.30,165	.0	.0	.0
706110165	KENNESAW	GA		.07/18/2016		.0	.0	.0	.0	.0	.0	.0	.6,451	.6,451	.0	.0	.0
706102343	LAWRENCEVILLE	GA		.05/01/2018		.0	.0	.0	.0	.0	.0	.0	.55,736	.55,736	.0	.0	.0
706109694	MARIETTA	GA		.11/21/2014		.0	.0	.0	.0	.0	.0	.0	.25,648	.25,648	.0	.0	.0
706109682	NORCROSS	GA		.11/21/2014		.0	.0	.0	.0	.0	.0	.0	.66,597	.66,597	.0	.0	.0
706109695	NORCROSS	GA		.06/19/2015		.0	.0	.0	.0	.0	.0	.0	.5,397	.5,397	.0	.0	.0
749000040	LONDON	GBR		.07/25/2013		.0	.0	.0	.0	.0	.0	.0	.74,733	.62,704	.(12,029)	.0	.(12,029)
749000102	LONDON	GBR		.08/27/2015		.0	.0	.0	.0	.0	.0	.0	.159,694	.128,436	.(31,258)	.0	.(31,258)
749000147	LONDON	GBR		.06/22/2016		.0	.0	.0	.0	.0	.0	.0	.160,718	.141,138	.(19,579)	.0	.(19,579)
749000169	LONDON	GBR		.12/19/2016		.0	.0	.0	.0	.0	.0	.0	.121,619	.124,750	.3,131	.0	.3,131
749000182	LONDON	GBR		.03/22/2017		.0	.0	.0	.0	.0	.0	.0	.4,028,893	.4,262,002	.233,110	.0	.233,110
749000233	LONDON	GBR		.06/01/2018		.0	.0	.0	.0	.0	.0	.0	.751,716	.729,430	.(22,286)	.0	.(22,286)
749000332	LONDON	GBR		.12/31/2019		.0	.0	.0	.0	.0	.0	.0	.719,231	.717,340	.(1,891)	.0	.(1,891)
717611806	BRITT	IA		.03/27/2020		.0	.0	.0	.0	.0	.0	.0	.47,955	.47,955	.0	.0	.0
717610389	LUCAS	IA		.09/29/2011		.0	.0	.0	.0	.0	.0	.0	.54,628	.54,628	.0	.0	.0
717610940	LUCAS	IA		.01/28/2015		.0	.0	.0	.0	.0	.0	.0	.23,243	.23,243	.0	.0	.0
706109335	BOISE	ID		.12/02/2013		.0	.0	.0	.0	.0	.0	.0	.65,721	.65,721	.0	.0	.0
706110408	BOISE	ID		.08/04/2017		.0	.0	.0	.0	.0	.0	.0	.2,402	.2,402	.0	.0	.0
706109334	IDAHO FALLS	ID		.12/02/2013		.0	.0	.0	.0	.0	.0	.0	.56,225	.56,225	.0	.0	.0
706110407	IDAHO FALLS	ID		.08/04/2017		.0	.0	.0	.0	.0	.0	.0	.1,159	.1,159	.0	.0	.0
706109770	CARY	IL		.03/13/2015		.0	.0	.0	.0	.0	.0	.0	.21,892	.21,892	.0	.0	.0
706108819	CHICAGO	IL		.05/30/2012		.0	.0	.0	.0	.0	.0	.0	.28,038	.28,038	.0	.0	.0
706108820	CHICAGO	IL		.05/30/2012		.0	.0	.0	.0	.0	.0	.0	.12,489	.12,489	.0	.0	.0
706108821	CHICAGO	IL		.05/30/2012		.0	.0	.0	.0	.0	.0	.0	.13,233	.13,233	.0	.0	.0
706108911	CHICAGO	IL		.08/31/2012		.0	.0	.0	.0	.0	.0	.0	.171,478	.171,478	.0	.0	.0
706109009	CHICAGO	IL		.12/19/2012		.0	.0	.0	.0	.0	.0	.0	.45,025	.45,025	.0	.0	.0
706109055	CHICAGO	IL		.02/14/2013		.0	.0	.0	.0	.0	.0	.0	.740,691	.740,691	.0	.0	.0
706109472	CHICAGO	IL		.04/30/2014		.0	.0	.0	.0	.0	.0	.0	.7,882	.7,882	.0	.0	.0
706109473	CHICAGO	IL		.04/30/2014		.0	.0	.0	.0	.0	.0	.0	.10,449	.10,449	.0	.0	.0
706109474	CHICAGO	IL		.04/30/2014		.0	.0	.0	.0	.0	.0	.0	.6,416	.6,416	.0	.0	.0
706109475	CHICAGO	IL		.04/30/2014		.0	.0	.0	.0	.0	.0	.0	.4,583	.4,583	.0	.0	.0
706109705	CHICAGO	IL		.01/14/2015		.0	.0	.0	.0	.0	.0	.0	.82,954	.82,954	.0	.0	.0
706108909	DES PLAINES	IL		.08/10/2012		.0	.0	.0	.0	.0	.0	.0	.43,606	.43,606	.0	.0	.0
706107134	ELMHURST	IL		.07/16/2007		.0	.0	.0	.0	.0	.0	.0	.23,803	.23,803	.0	.0	.0
717610917	GLADSTONE	IL		.12/23/2014		.0	.0	.0	.0	.0	.0	.0	.36,766	.36,766	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
717610918	GLADSTONE	IL		12/23/2014		.0	.0	.0	.0	.0	.0	.0	24,041	24,041	.0	.0	.0
706108919	LA GRANGE	IL		08/10/2012		.0	.0	.0	.0	.0	.0	.0	67,018	67,018	.0	.0	.0
706110296	LOMBARD	IL		04/06/2017		.0	.0	.0	.0	.0	.0	.0	39,054	39,054	.0	.0	.0
717610509	MEDORA	IL		05/21/2012		.0	.0	.0	.0	.0	.0	.0	12,693	12,693	.0	.0	.0
717611146	MELVIN	IL		12/15/2015		.0	.0	.0	.0	.0	.0	.0	47,237	47,237	.0	.0	.0
706110333	MUNDELEIN	IL		05/23/2017		.0	.0	.0	.0	.0	.0	.0	8,061	8,061	.0	.0	.0
706106923	O FALLON	IL		02/01/2007		.0	.0	.0	.0	.0	.0	.0	95,571	95,571	.0	.0	.0
706108920	PALATINE	IL		08/10/2012		.0	.0	.0	.0	.0	.0	.0	10,374	10,374	.0	.0	.0
706109218	PEORIA	IL		05/01/2019		.0	.0	.0	.0	.0	.0	.0	17,516	17,516	.0	.0	.0
717610867	RALEIGH	IL		07/31/2014		.0	.0	.0	.0	.0	.0	.0	22,010	22,010	.0	.0	.0
706109012	RIVER GROVE	IL		03/01/2013		.0	.0	.0	.0	.0	.0	.0	48,407	48,407	.0	.0	.0
717610527	ROCKPORT	IL		09/13/2012		.0	.0	.0	.0	.0	.0	.0	24,893	24,893	.0	.0	.0
706108691	SCHAUMBURG	IL		02/17/2012		.0	.0	.0	.0	.0	.0	.0	192,484	192,484	.0	.0	.0
706108177	SKOKIE	IL		02/23/2010		.0	.0	.0	.0	.0	.0	.0	307,272	307,272	.0	.0	.0
717610771	ST. ANNE	IL		11/04/2013		.0	.0	.0	.0	.0	.0	.0	42,634	42,634	.0	.0	.0
717610773	ST. ANNE	IL		11/04/2013		.0	.0	.0	.0	.0	.0	.0	12,446	12,446	.0	.0	.0
717610596	WEST SALEM	IL		11/28/2012		.0	.0	.0	.0	.0	.0	.0	23,410	23,410	.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	16,949	16,949	.0	.0	.0
717610017	CLAYTON	IN		10/30/2008		.0	.0	.0	.0	.0	.0	.0	20,012	20,012	.0	.0	.0
706109221	ELKHART	IN		05/01/2019		.0	.0	.0	.0	.0	.0	.0	4,218	4,218	.0	.0	.0
706110698	ELKHART	IN		03/15/2019		.0	.0	.0	.0	.0	.0	.0	78,089	78,089	.0	.0	.0
706110696	MISHAWAKA	IN		03/15/2019		.0	.0	.0	.0	.0	.0	.0	177,589	177,589	.0	.0	.0
717610774	RENSSELAER	IN		11/04/2013		.0	.0	.0	.0	.0	.0	.0	10,528	10,528	.0	.0	.0
706109126	LAWRENCE	KS		06/24/2013		.0	.0	.0	.0	.0	.0	.0	40,840	40,840	.0	.0	.0
706104982	OLATHE	KS		07/24/2003		.0	.0	.0	.0	.0	.0	.0	21,845	21,845	.0	.0	.0
706108620	OVERLAND PARK	KS		10/24/2011		.0	.0	.0	.0	.0	.0	.0	399,134	399,134	.0	.0	.0
706109765	OVERLAND PARK	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	52,873	52,873	.0	.0	.0
706109766	OVERLAND PARK	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	9,330	9,330	.0	.0	.0
706109767	SHAWNEE	KS		03/13/2015		.0	.0	.0	.0	.0	.0	.0	18,234	18,234	.0	.0	.0
717610862	TRIBUNE	KS		08/20/2014		.0	.0	.0	.0	.0	.0	.0	64,957	64,957	.0	.0	.0
717610960	TRIBUNE	KS		03/25/2015		.0	.0	.0	.0	.0	.0	.0	13,636	13,636	.0	.0	.0
706107159	ALEXANDRIA	KY		04/26/2007		.0	.0	.0	.0	.0	.0	.0	60,305	60,305	.0	.0	.0
706109037	HEBRON	KY		11/01/2018		.0	.0	.0	.0	.0	.0	.0	138,369	138,369	.0	.0	.0
717611283	PEMBROKE	KY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	52,161	52,161	.0	.0	.0
717611284	PEMBROKE	KY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	85,289	85,289	.0	.0	.0
717610857	STURGIS	KY		06/27/2014		.0	.0	.0	.0	.0	.0	.0	20,465	20,465	.0	.0	.0
706109448	WALTON	KY		04/25/2014		.0	.0	.0	.0	.0	.0	.0	88,041	88,041	.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	323,777	323,777	.0	.0	.0
706107434	BOSTON	MA		08/16/2007		.0	.0	.0	.0	.0	.0	.0	91,051	91,051	.0	.0	.0
706109134	BOSTON	MA		09/25/2013		.0	.0	.0	.0	.0	.0	.0	211,766	211,766	.0	.0	.0
706109800	BOSTON	MA		06/01/2020		.0	.0	.0	.0	.0	.0	.0	25,118	25,118	.0	.0	.0
706110032	BOSTON	MA		04/06/2017		.0	.0	.0	.0	.0	.0	.0	156,498	156,498	.0	.0	.0
706108581	BROOKLINE	MA		10/26/2011		.0	.0	.0	.0	.0	.0	.0	128,264	128,264	.0	.0	.0
706109962	CANTON	MA		11/24/2015		.0	.0	.0	.0	.0	.0	.0	133,734	133,734	.0	.0	.0
706109961	MILFORD	MA		11/24/2015		.0	.0	.0	.0	.0	.0	.0	102,093	102,093	.0	.0	.0
706109262	NORWOOD	MA		12/12/2013		.0	.0	.0	.0	.0	.0	.0	133,451	133,451	.0	.0	.0
706109116	PEABODY	MA		06/16/2013		.0	.0	.0	.0	.0	.0	.0	327,836	327,836	.0	.0	.0
706109263	WEST ROXBURY	MA		12/16/2013		.0	.0	.0	.0	.0	.0	.0	37,689	37,689	.0	.0	.0
706108710	ABERDEEN	MD		01/13/2012		.0	.0	.0	.0	.0	.0	.0	188,902	188,902	.0	.0	.0
706106305	BALTIMORE	MD		06/12/2006		.0	.0	.0	.0	.0	.0	.0	152,737	152,737	.0	.0	.0
706109033	BALTIMORE	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	90,888	90,888	.0	.0	.0
706110390	BALTIMORE	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	6,672	6,672	.0	.0	.0
706108320	BETHESDA	MD		09/02/2010		.0	.0	.0	.0	.0	.0	.0	39,426	39,426	.0	.0	.0
706108461	BETHESDA	MD		01/31/2011		.0	.0	.0	.0	.0	.0	.0	748,168	748,168	.0	.0	.0
706109402	BETHESDA	MD		04/03/2014		.0	.0	.0	.0	.0	.0	.0	83,910	83,910	.0	.0	.0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		.0	.0	.0	.0	.0	.0	.0	58,062	58,062	.0	.0	.0
706110450	ELLIOTT CITY	MD		12/13/2017		.0	.0	.0	.0	.0	.0	.0	16,122	16,122	.0	.0	.0
706109034	FREDERICK	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	52,130	52,130	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
706110391	FREDERICK	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	28,596	28,596	.0	.0	.0
706108633	GAITHERSBURG	MD		10/06/2011		.0	.0	.0	.0	.0	.0	.0	343,665	343,665	.0	.0	.0
706104758	LAUREL	MD		04/01/2016		.0	.0	.0	.0	.0	.0	.0	23,747	23,747	.0	.0	.0
706109035	PIKESVILLE	MD		12/21/2012		.0	.0	.0	.0	.0	.0	.0	58,316	58,316	.0	.0	.0
706110392	PIKESVILLE	MD		08/04/2017		.0	.0	.0	.0	.0	.0	.0	191	191	.0	.0	.0
706108686	SILVER SPRING	MD		01/31/2012		.0	.0	.0	.0	.0	.0	.0	271,781	271,781	.0	.0	.0
706108748	SILVER SPRING	MD		06/06/2012		.0	.0	.0	.0	.0	.0	.0	135,142	135,142	.0	.0	.0
706108980	SILVER SPRING	MD		12/12/2012		.0	.0	.0	.0	.0	.0	.0	129,266	129,266	.0	.0	.0
706109157	SILVER SPRING	MD		07/19/2013		.0	.0	.0	.0	.0	.0	.0	116,629	116,629	.0	.0	.0
706109528	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	92,384	92,384	.0	.0	.0
706109532	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	13,381	13,381	.0	.0	.0
706109840	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	21,428	21,428	.0	.0	.0
706109860	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	1,569	1,569	.0	.0	.0
706109861	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,583	2,583	.0	.0	.0
706109159	TOWSON	MD		07/12/2013		.0	.0	.0	.0	.0	.0	.0	146,091	146,091	.0	.0	.0
706109220	BATTLE CREEK	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	4,838	4,838	.0	.0	.0
706109032	CADILLAC	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	49,726	49,726	.0	.0	.0
706110389	CADILLAC	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	3,813	3,813	.0	.0	.0
717611573	EDWARDSBURG	MI		12/10/2018		.0	.0	.0	.0	.0	.0	.0	106,628	106,628	.0	.0	.0
717611592	EDWARDSBURG	MI		12/10/2018		.0	.0	.0	.0	.0	.0	.0	51,231	51,231	.0	.0	.0
706109223	GRAND RAPIDS	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,977	2,977	.0	.0	.0
706109222	KALAMAZOO	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	3,037	3,037	.0	.0	.0
706110513	LANSING	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	23,423	23,423	.0	.0	.0
706110699	LANSING	MI		03/15/2019		.0	.0	.0	.0	.0	.0	.0	94,462	94,462	.0	.0	.0
717610851	LITCHFIELD	MI		09/19/2014		.0	.0	.0	.0	.0	.0	.0	19,867	19,867	.0	.0	.0
706110514	MACOMB	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	38,328	38,328	.0	.0	.0
706109031	MARQUETTE	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	55,300	55,300	.0	.0	.0
706110388	MARQUETTE	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	14,107	14,107	.0	.0	.0
706108587	NOVI	MI		09/22/2011		.0	.0	.0	.0	.0	.0	.0	166,245	166,245	.0	.0	.0
717609325	ALBERT LEA	MN		09/30/2004		.0	.0	.0	.0	.0	.0	.0	10,697	10,697	.0	.0	.0
706108491	HOPKINS	MN		03/30/2011		.0	.0	.0	.0	.0	.0	.0	11,495	11,495	.0	.0	.0
717611466	JACKSON	MN		06/30/2017		.0	.0	.0	.0	.0	.0	.0	27,993	27,993	.0	.0	.0
717610713	LAMBERTON	MN		06/27/2013		.0	.0	.0	.0	.0	.0	.0	18,060	18,060	.0	.0	.0
706109247	MINNEAPOLIS	MN		08/30/2013		.0	.0	.0	.0	.0	.0	.0	117,822	117,822	.0	.0	.0
717611047	WESTBROOK	MN		06/09/2015		.0	.0	.0	.0	.0	.0	.0	13,681	13,681	.0	.0	.0
717611312	ZUMBROTA	MN		10/12/2016		.0	.0	.0	.0	.0	.0	.0	4,061	4,061	.0	.0	.0
717611315	ZUMBROTA	MN		10/12/2016		.0	.0	.0	.0	.0	.0	.0	1,883	1,883	.0	.0	.0
717610831	BELL CITY	MO		05/05/2014		.0	.0	.0	.0	.0	.0	.0	56,238	56,238	.0	.0	.0
717610687	BERNIE	MO		06/06/2013		.0	.0	.0	.0	.0	.0	.0	19,056	19,056	.0	.0	.0
717610688	BERNIE	MO		06/06/2013		.0	.0	.0	.0	.0	.0	.0	17,468	17,468	.0	.0	.0
717610546	CHILLICOTHE	MO		07/13/2012		.0	.0	.0	.0	.0	.0	.0	15,156	15,156	.0	.0	.0
717610303	EAST PRAIRIE	MO		12/29/2010		.0	.0	.0	.0	.0	.0	.0	12,892	12,892	.0	.0	.0
717610658	POPLAR BLUFF	MO		04/18/2013		.0	.0	.0	.0	.0	.0	.0	10,561	10,561	.0	.0	.0
706109769	ST LOUIS	MO		03/13/2015		.0	.0	.0	.0	.0	.0	.0	27,207	27,207	.0	.0	.0
706110056	ST LOUIS	MO		04/19/2016		.0	.0	.0	.0	.0	.0	.0	26,902	26,902	.0	.0	.0
706110295	ST LOUIS	MO		04/06/2017		.0	.0	.0	.0	.0	.0	.0	30,564	30,564	.0	.0	.0
717611127	BATESVILLE	MS		09/21/2016		.0	.0	.0	.0	.0	.0	.0	10,949	10,949	.0	.0	.0
717611255	CLARKSDALE	MS		06/22/2016		.0	.0	.0	.0	.0	.0	.0	35,508	35,508	.0	.0	.0
717611280	CLEVELAND	MS		08/10/2016		.0	.0	.0	.0	.0	.0	.0	15,197	15,197	.0	.0	.0
717610587	GLEN ALLAN	MS		10/02/2012		.0	.0	.0	.0	.0	.0	.0	6,056	6,056	.0	.0	.0
717611096	INDIANOLA	MS		11/12/2015		.0	.0	.0	.0	.0	.0	.0	36,177	36,177	.0	.0	.0
717610979	LELAND	MS		04/30/2015		.0	.0	.0	.0	.0	.0	.0	16,365	16,365	.0	.0	.0
717610665	MARKS	MS		10/15/2013		.0	.0	.0	.0	.0	.0	.0	30,053	30,053	.0	.0	.0
717611026	ROBINSONVILLE	MS		05/15/2015		.0	.0	.0	.0	.0	.0	.0	2,982	2,982	.0	.0	.0
717610501	SUNFLOWER	MS		04/04/2013		.0	.0	.0	.0	.0	.0	.0	22,095	22,095	.0	.0	.0
717611075	SUNFLOWER	MS		08/26/2015		.0	.0	.0	.0	.0	.0	.0	3,862	3,862	.0	.0	.0
706109333	BILLINGS	MT		12/02/2013		.0	.0	.0	.0	.0	.0	.0	61,567	61,567	.0	.0	.0
706110406	BILLINGS	MT		08/04/2017		.0	.0	.0	.0	.0	.0	.0	2,108	2,108	.0	.0	.0
717610887	CIRCLE	MT		09/24/2014		.0	.0	.0	.0	.0	.0	.0	16,649	16,649	.0	.0	.0
717610991	MEAGHER	MT		04/23/2015		.0	.0	.0	.0	.0	.0	.0	11,153	11,153	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
706108663	CHARLOTTE	NC		01/04/2012		.0	.0	.0	.0	.0	.0	.0	.445,543	.445,543	.0	.0	.0
706109258	CHARLOTTE	NC		01/23/2014		.0	.0	.0	.0	.0	.0	.0	.83,500	.83,500	.0	.0	.0
706109611	CHARLOTTE	NC		09/18/2014		.0	.0	.0	.0	.0	.0	.0	.51,629	.51,629	.0	.0	.0
706110166	CHARLOTTE	NC		09/09/2016		.0	.0	.0	.0	.0	.0	.0	.96,659	.96,659	.0	.0	.0
706110265	DURHAM	NC		02/28/2017		.0	.0	.0	.0	.0	.0	.0	.27,152	.27,152	.0	.0	.0
706106949	GREENSBORO	NC		12/15/2006		.0	.0	.0	.0	.0	.0	.0	.261,181	.261,181	.0	.0	.0
706109462	RALEIGH	NC		03/10/2014		.0	.0	.0	.0	.0	.0	.0	.1,559,679	.1,559,679	.0	.0	.0
717609581	HORACE	ND		02/02/2006		.0	.0	.0	.0	.0	.0	.0	.9,813	.9,813	.0	.0	.0
706108490	LINCOLN	NE		03/30/2011		.0	.0	.0	.0	.0	.0	.0	.42,403	.42,403	.0	.0	.0
706110438	OMAHA	NE		11/09/2017		.0	.0	.0	.0	.0	.0	.0	.58,659	.58,659	.0	.0	.0
717610624	OSMOND	NE		02/20/2013		.0	.0	.0	.0	.0	.0	.0	.12,976	.12,976	.0	.0	.0
706110553	AVENEL	NJ		06/21/2018		.0	.0	.0	.0	.0	.0	.0	.73,566	.73,566	.0	.0	.0
706110582	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	.71,050	.71,050	.0	.0	.0
706110593	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	.35,525	.35,525	.0	.0	.0
706110175	BELLE MEAD	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	.325,844	.325,844	.0	.0	.0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		.0	.0	.0	.0	.0	.0	.0	.137,853	.137,853	.0	.0	.0
706110335	BLOOMFIELD	NJ		12/28/2017		.0	.0	.0	.0	.0	.0	.0	.101,551	.101,551	.0	.0	.0
706106539	CARLSTADT	NJ		07/05/2006		.0	.0	.0	.0	.0	.0	.0	.190,270	.190,270	.0	.0	.0
706106772	CARLSTADT	NJ		05/04/2007		.0	.0	.0	.0	.0	.0	.0	.58,058	.58,058	.0	.0	.0
706108374	CARTERET	NJ		08/01/2019		.0	.0	.0	.0	.0	.0	.0	.23,321	.23,321	.0	.0	.0
706108403	CARTERET	NJ		12/30/2010		.0	.0	.0	.0	.0	.0	.0	.95,428	.95,428	.0	.0	.0
706108552	COLTS NECK	NJ		02/01/2012		.0	.0	.0	.0	.0	.0	.0	.131,779	.131,779	.0	.0	.0
706109003	ENGLEWOOD	NJ		01/14/2013		.0	.0	.0	.0	.0	.0	.0	.43,498	.43,498	.0	.0	.0
706109872	FAIR LAWN	NJ		08/14/2015		.0	.0	.0	.0	.0	.0	.0	.127,533	.127,533	.0	.0	.0
706110359	FAIR LAWN	NJ		08/01/2017		.0	.0	.0	.0	.0	.0	.0	.30,306	.30,306	.0	.0	.0
706109879	FRANKLIN PARK	NJ		08/27/2015		.0	.0	.0	.0	.0	.0	.0	.104,747	.104,747	.0	.0	.0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		.0	.0	.0	.0	.0	.0	.0	.30,203	.30,203	.0	.0	.0
706106946	HILLSBOROUGH	NJ		01/08/2007		.0	.0	.0	.0	.0	.0	.0	.41,768	.41,768	.0	.0	.0
706109691	LAKEWOOD	NJ		12/09/2014		.0	.0	.0	.0	.0	.0	.0	.119,288	.119,288	.0	.0	.0
706110510	LYNDHURST	NJ		06/06/2018		.0	.0	.0	.0	.0	.0	.0	.94,433	.94,433	.0	.0	.0
706110757	MANAHAWK IN	NJ		07/31/2019		.0	.0	.0	.0	.0	.0	.0	.66,669	.66,669	.0	.0	.0
706110316	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	.21,346	.21,346	.0	.0	.0
706110317	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	.15,524	.15,524	.0	.0	.0
706110318	MARLTON	NJ		08/21/2017		.0	.0	.0	.0	.0	.0	.0	.38,811	.38,811	.0	.0	.0
706110319	MARLTON	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	.46,573	.46,573	.0	.0	.0
706110441	NEWARK	NJ		12/14/2017		.0	.0	.0	.0	.0	.0	.0	.54,215	.54,215	.0	.0	.0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	.414,099	.414,099	.0	.0	.0
706109251	PARSIPPANY	NJ		09/27/2013		.0	.0	.0	.0	.0	.0	.0	.11,028	.11,028	.0	.0	.0
706110106	PASSAIC	NJ		10/11/2018		.0	.0	.0	.0	.0	.0	.0	.62,367	.62,367	.0	.0	.0
706110177	RAHWAY	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	.126,596	.126,596	.0	.0	.0
706109109	RARITAN	NJ		01/15/2014		.0	.0	.0	.0	.0	.0	.0	.237,044	.237,044	.0	.0	.0
706110247	SECAUCUS	NJ		12/23/2016		.0	.0	.0	.0	.0	.0	.0	.34,492	.34,492	.0	.0	.0
706110378	SOMERSET	NJ		08/15/2017		.0	.0	.0	.0	.0	.0	.0	.29,943	.29,943	.0	.0	.0
706110693	SOMERSET	NJ		03/25/2019		.0	.0	.0	.0	.0	.0	.0	.151,592	.151,592	.0	.0	.0
706109249	VERONA	NJ		09/27/2013		.0	.0	.0	.0	.0	.0	.0	.126,155	.126,155	.0	.0	.0
706108941	WOODBIDGE TOWNSHIP	NJ		11/20/2012		.0	.0	.0	.0	.0	.0	.0	.248,409	.248,409	.0	.0	.0
750000341	EINDHOVEN	NLD		09/02/2020		.0	.0	.0	.0	.0	.0	.0	.0	(31,295)	(31,295)	.0	(31,295)
706107960	LAS VEGAS	NV		09/05/2008		.0	.0	.0	.0	.0	.0	.0	.434,463	.434,463	.0	.0	.0
706109336	SPARKS	NV		12/02/2013		.0	.0	.0	.0	.0	.0	.0	.74,518	.74,518	.0	.0	.0
706110409	SPARKS	NV		08/04/2017		.0	.0	.0	.0	.0	.0	.0	.1,700	.1,700	.0	.0	.0
706109560	BRONX	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	.20,990	.20,990	.0	.0	.0
706108475	BROOKLYN	NY		03/01/2011		.0	.0	.0	.0	.0	.0	.0	.144,458	.144,458	.0	.0	.0
706109562	BROOKLYN	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	.44,079	.44,079	.0	.0	.0
706109881	BROOKLYN	NY		07/30/2015		.0	.0	.0	.0	.0	.0	.0	.96,396	.96,396	.0	.0	.0
706110569	BROOKLYN	NY		08/01/2018		.0	.0	.0	.0	.0	.0	.0	.28,281	.28,281	.0	.0	.0
706106997	LONG ISLAND CITY	NY		12/21/2006		.0	.0	.0	.0	.0	.0	.0	.216,835	.216,835	.0	.0	.0
706107067	LONG ISLAND CITY	NY		12/21/2006		.0	.0	.0	.0	.0	.0	.0	.54,162	.54,162	.0	.0	.0
706106358	NEW YORK	NY		03/02/2006		.0	.0	.0	.0	.0	.0	.0	.335,450	.335,450	.0	.0	.0
706106516	NEW YORK	NY		11/01/2006		.0	.0	.0	.0	.0	.0	.0	.49,029	.49,029	.0	.0	.0
706106643	NEW YORK	NY		06/23/2006		.0	.0	.0	.0	.0	.0	.0	.127,855	.127,855	.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
706108001	NEW YORK	NY		08/27/2008		.0	.0	.0	.0	.0	.0	.0	262,683	262,683	.0	.0	.0
706108420	NEW YORK	NY		01/05/2011		.0	.0	.0	.0	.0	.0	.0	64,516	64,516	.0	.0	.0
706108421	NEW YORK	NY		02/01/2011		.0	.0	.0	.0	.0	.0	.0	59,497	59,497	.0	.0	.0
706108555	NEW YORK	NY		08/19/2011		.0	.0	.0	.0	.0	.0	.0	969,321	969,321	.0	.0	.0
706108731	NEW YORK	NY		05/31/2012		.0	.0	.0	.0	.0	.0	.0	76,164	76,164	.0	.0	.0
706108871	NEW YORK	NY		08/02/2012		.0	.0	.0	.0	.0	.0	.0	48,947	48,947	.0	.0	.0
706108886	NEW YORK	NY		08/16/2012		.0	.0	.0	.0	.0	.0	.0	60,290	60,290	.0	.0	.0
706108897	NEW YORK	NY		10/24/2012		.0	.0	.0	.0	.0	.0	.0	24,077	24,077	.0	.0	.0
706108901	NEW YORK	NY		09/26/2012		.0	.0	.0	.0	.0	.0	.0	123,860	123,860	.0	.0	.0
706108902	NEW YORK	NY		09/26/2012		.0	.0	.0	.0	.0	.0	.0	34,935	34,935	.0	.0	.0
706108906	NEW YORK	NY		10/01/2012		.0	.0	.0	.0	.0	.0	.0	97,048	97,048	.0	.0	.0
706108907	NEW YORK	NY		10/01/2012		.0	.0	.0	.0	.0	.0	.0	60,365	60,365	.0	.0	.0
706109384	NEW YORK	NY		03/10/2014		.0	.0	.0	.0	.0	.0	.0	252,284	252,284	.0	.0	.0
706109940	NEW YORK	NY		08/09/2016		.0	.0	.0	.0	.0	.0	.0	78,798	78,798	.0	.0	.0
706110043	NEW YORK	NY		05/05/2016		.0	.0	.0	.0	.0	.0	.0	75,027	75,027	.0	.0	.0
706110077	NEW YORK	NY		05/24/2016		.0	.0	.0	.0	.0	.0	.0	84,881	84,881	.0	.0	.0
706110078	NEW YORK	NY		05/24/2016		.0	.0	.0	.0	.0	.0	.0	23,657	23,657	.0	.0	.0
706110167	NEW YORK	NY		09/14/2016		.0	.0	.0	.0	.0	.0	.0	162,044	162,044	.0	.0	.0
706110314	NEW YORK	NY		06/07/2017		.0	.0	.0	.0	.0	.0	.0	22,096	22,096	.0	.0	.0
706110337	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	98,873	98,873	.0	.0	.0
706110338	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	304,646	304,646	.0	.0	.0
706110339	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	61,267	61,267	.0	.0	.0
706110713	NEW YORK	NY		04/23/2019		.0	.0	.0	.0	.0	.0	.0	109,088	109,088	.0	.0	.0
706111051	NEW YORK	NY		03/20/2020		.0	.0	.0	.0	.0	.0	.0	284,874	284,874	.0	.0	.0
706110020	PLAINVIEW	NY		06/13/2016		.0	.0	.0	.0	.0	.0	.0	104,555	104,555	.0	.0	.0
706108674	ROCHESTER	NY		04/06/2012		.0	.0	.0	.0	.0	.0	.0	63,979	63,979	.0	.0	.0
706110689	SHIRLEY	NY		02/15/2019		.0	.0	.0	.0	.0	.0	.0	5,970	5,970	.0	.0	.0
706108561	STATEN ISLAND	NY		10/03/2011		.0	.0	.0	.0	.0	.0	.0	108,790	108,790	.0	.0	.0
706109561	STATEN ISLAND	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	20,290	20,290	.0	.0	.0
706110172	STATEN ISLAND	NY		09/20/2016		.0	.0	.0	.0	.0	.0	.0	15,510	15,510	.0	.0	.0
706110901	STATEN ISLAND	NY		01/29/2020		.0	.0	.0	.0	.0	.0	.0	28,742	28,742	.0	.0	.0
706109381	YONKERS	NY		07/10/2014		.0	.0	.0	.0	.0	.0	.0	111,079	111,079	.0	.0	.0
706108671	AVON	OH		01/23/2012		.0	.0	.0	.0	.0	.0	.0	106,561	106,561	.0	.0	.0
706109217	BATAVIA	OH		05/01/2019		.0	.0	.0	.0	.0	.0	.0	12,057	12,057	.0	.0	.0
706106711	BEDFORD	OH		06/30/2006		.0	.0	.0	.0	.0	.0	.0	116,052	116,052	.0	.0	.0
706107147	CINCINNATI	OH		04/26/2007		.0	.0	.0	.0	.0	.0	.0	244,858	244,858	.0	.0	.0
706109028	CINCINNATI	OH		08/15/2014		.0	.0	.0	.0	.0	.0	.0	56,691	56,691	.0	.0	.0
717610429	CLYDE	OH		12/05/2011		.0	.0	.0	.0	.0	.0	.0	13,879	13,879	.0	.0	.0
706109245	COLUMBUS	OH		07/31/2014		.0	.0	.0	.0	.0	.0	.0	61,497	61,497	.0	.0	.0
706109311	COLUMBUS	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	9,190	9,190	.0	.0	.0
706109316	COLUMBUS	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	13,024	13,024	.0	.0	.0
717611245	COLUMBUS	OH		08/12/2016		.0	.0	.0	.0	.0	.0	.0	45,939	45,939	.0	.0	.0
717611621	CRESTLINE	OH		10/04/2018		.0	.0	.0	.0	.0	.0	.0	41,232	41,232	.0	.0	.0
706109317	DUBLIN	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	15,703	15,703	.0	.0	.0
706109351	DUBLIN	OH		12/17/2013		.0	.0	.0	.0	.0	.0	.0	66,667	66,667	.0	.0	.0
706109596	FAIRFIELD	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	3,667	3,667	.0	.0	.0
706109600	HAMILTON	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	5,393	5,393	.0	.0	.0
717609640	NEWCOMERTOWN	OH		07/13/2006		.0	.0	.0	.0	.0	.0	.0	22,417	22,417	.0	.0	.0
717610725	NEWCOMERTOWN	OH		10/29/2013		.0	.0	.0	.0	.0	.0	.0	5,900	5,900	.0	.0	.0
717610556	WEST MANSFIELD	OH		11/01/2012		.0	.0	.0	.0	.0	.0	.0	26,793	26,793	.0	.0	.0
717611681	ANTLERS	OK		03/14/2019		.0	.0	.0	.0	.0	.0	.0	26,650	26,650	.0	.0	.0
706108813	BEAVERTON	OR		08/28/2012		.0	.0	.0	.0	.0	.0	.0	44,698	44,698	.0	.0	.0
706109324	BEAVERTON	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	28,901	28,901	.0	.0	.0
706109495	BEAVERTON	OR		06/18/2014		.0	.0	.0	.0	.0	.0	.0	28,220	28,220	.0	.0	.0
706109497	BEAVERTON	OR		06/30/2014		.0	.0	.0	.0	.0	.0	.0	13,408	13,408	.0	.0	.0
706109935	BEAVERTON	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	10,230	10,230	.0	.0	.0
706110396	BEAVERTON	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	509	509	.0	.0	.0
706109328	BEND	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	25,000	25,000	.0	.0	.0
706110400	BEND	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	618	618	.0	.0	.0
717611053	CARLTON	OR		11/18/2015		.0	.0	.0	.0	.0	.0	.0	35,079	35,079	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
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
706109535	CLACKAMAS	OR		09/03/2014		.0	.0	.0	.0	.0	.0	.0	33,707	33,707	.0	.0	.0
706109394	CORVALLIS	OR		03/03/2014		.0	.0	.0	.0	.0	.0	.0	24,030	24,030	.0	.0	.0
706110405	CORVALLIS	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	869	869	.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
717611445	EUGENE	OR		06/30/2017		.0	.0	.0	.0	.0	.0	.0	570,000	570,000	.0	.0	.0
706108485	GLADSTONE	OR		02/28/2011		.0	.0	.0	.0	.0	.0	.0	130,018	130,018	.0	.0	.0
706109322	GRESHAM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	32,012	32,012	.0	.0	.0
706110394	GRESHAM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	806	806	.0	.0	.0
706110864	HAPPY VALLEY	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	91,212	91,212	.0	.0	.0
706110866	HILLSBORO	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	43,207	43,207	.0	.0	.0
706109327	MEDFORD	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	25,736	25,736	.0	.0	.0
706110399	MEDFORD	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	991	991	.0	.0	.0
706106626	PORTLAND	OR		06/29/2006		.0	.0	.0	.0	.0	.0	.0	95,552	95,552	.0	.0	.0
706107241	PORTLAND	OR		04/30/2008		.0	.0	.0	.0	.0	.0	.0	25,165	25,165	.0	.0	.0
706108560	PORTLAND	OR		08/11/2011		.0	.0	.0	.0	.0	.0	.0	184,280	184,280	.0	.0	.0
706109005	PORTLAND	OR		08/13/2013		.0	.0	.0	.0	.0	.0	.0	21,891	21,891	.0	.0	.0
706109106	PORTLAND	OR		07/03/2013		.0	.0	.0	.0	.0	.0	.0	98,008	98,008	.0	.0	.0
706109212	PORTLAND	OR		12/18/2013		.0	.0	.0	.0	.0	.0	.0	145,553	145,553	.0	.0	.0
706109266	PORTLAND	OR		12/17/2013		.0	.0	.0	.0	.0	.0	.0	29,048	29,048	.0	.0	.0
706109341	PORTLAND	OR		12/05/2013		.0	.0	.0	.0	.0	.0	.0	8,585	8,585	.0	.0	.0
706109936	PORTLAND	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	42,650	42,650	.0	.0	.0
706109325	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	38,654	38,654	.0	.0	.0
706109326	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	23,491	23,491	.0	.0	.0
706110397	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	816	816	.0	.0	.0
706110398	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	864	864	.0	.0	.0
706109329	TILLAMOOK	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	24,215	24,215	.0	.0	.0
706110401	TILLAMOOK	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	812	812	.0	.0	.0
706108915	TUALATIN	OR		11/15/2012		.0	.0	.0	.0	.0	.0	.0	36,977	36,977	.0	.0	.0
706109323	TUALATIN	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	14,047	14,047	.0	.0	.0
706110395	TUALATIN	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	621	621	.0	.0	.0
706110531	WILSONVILLE	OR		06/06/2018		.0	.0	.0	.0	.0	.0	.0	50,562	50,562	.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	265,809	265,809	.0	.0	.0
706108429	CARLISLE	PA		01/31/2011		.0	.0	.0	.0	.0	.0	.0	31,405	31,405	.0	.0	.0
706109775	CARLISLE	PA		05/11/2015		.0	.0	.0	.0	.0	.0	.0	27,982	27,982	.0	.0	.0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		.0	.0	.0	.0	.0	.0	.0	146,231	146,231	.0	.0	.0
706110418	KUTZTOWN	PA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	347,780	347,780	.0	.0	.0
706106707	LATROBE	PA		06/30/2006		.0	.0	.0	.0	.0	.0	.0	178,807	178,807	.0	.0	.0
706108570	PHILADELPHIA	PA		03/02/2012		.0	.0	.0	.0	.0	.0	.0	41,563	41,563	.0	.0	.0
706109395	PHILADELPHIA	PA		01/31/2014		.0	.0	.0	.0	.0	.0	.0	33,351	33,351	.0	.0	.0
706108734	WAYNE	PA		07/13/2012		.0	.0	.0	.0	.0	.0	.0	89,919	89,919	.0	.0	.0
706109922	WILLOW GROVE	PA		09/21/2015		.0	.0	.0	.0	.0	.0	.0	67,724	67,724	.0	.0	.0
706105390	WYNEWOOD	PA		08/02/2004		.0	.0	.0	.0	.0	.0	.0	82,546	82,546	.0	.0	.0
717610963	AMHERST	SD		03/25/2015		.0	.0	.0	.0	.0	.0	.0	28,260	28,260	.0	.0	.0
717611004	FAITH	SD		05/19/2015		.0	.0	.0	.0	.0	.0	.0	12,300	12,300	.0	.0	.0
717610689	HAYES	SD		06/20/2013		.0	.0	.0	.0	.0	.0	.0	38,044	38,044	.0	.0	.0
717611684	HIGHMORE	SD		03/11/2019		.0	.0	.0	.0	.0	.0	.0	8,638	8,638	.0	.0	.0
717611097	MILESVILLE	SD		11/24/2015		.0	.0	.0	.0	.0	.0	.0	14,199	14,199	.0	.0	.0
717610581	PLANKINTON	SD		08/27/2012		.0	.0	.0	.0	.0	.0	.0	15,331	15,331	.0	.0	.0
717611016	SISSETON	SD		06/25/2015		.0	.0	.0	.0	.0	.0	.0	209,970	209,970	.0	.0	.0
717611465	TRIPP	SD		08/23/2017		.0	.0	.0	.0	.0	.0	.0	17,961	17,961	.0	.0	.0
717611271	WASTA	SD		09/13/2016		.0	.0	.0	.0	.0	.0	.0	20,696	20,696	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
706110313	MURFREESBORO	TN		06/01/2017		.0	.0	.0	.0	.0	.0	.0	104,365	104,365	.0	.0	.0
706109848	ADDISON	TX		07/01/2015		.0	.0	.0	.0	.0	.0	.0	132,854	132,854	.0	.0	.0
706109332	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	24,844	24,844	.0	.0	.0
706109933	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	18,438	18,438	.0	.0	.0
706108395	AUSTIN	TX		08/27/2010		.0	.0	.0	.0	.0	.0	.0	53,437	53,437	.0	.0	.0
706108815	AUSTIN	TX		05/09/2012		.0	.0	.0	.0	.0	.0	.0	85,637	85,637	.0	.0	.0
706109015	AUSTIN	TX		12/14/2012		.0	.0	.0	.0	.0	.0	.0	79,300	79,300	.0	.0	.0
706109029	AUSTIN	TX		12/28/2012		.0	.0	.0	.0	.0	.0	.0	185,583	185,583	.0	.0	.0
706109707	AUSTIN	TX		10/30/2014		.0	.0	.0	.0	.0	.0	.0	271,852	271,852	.0	.0	.0
706109184	CARROLLTON	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	13,670	13,670	.0	.0	.0
706110264	CARROLLTON	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	22,430	22,430	.0	.0	.0
706109929	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	22,205	22,205	.0	.0	.0
706109930	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	23,525	23,525	.0	.0	.0
706109931	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	28,929	28,929	.0	.0	.0
706108488	DALLAS	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	16,093	16,093	.0	.0	.0
706108526	DALLAS	TX		05/31/2011		.0	.0	.0	.0	.0	.0	.0	636,248	636,248	.0	.0	.0
706108938	DALLAS	TX		11/19/2012		.0	.0	.0	.0	.0	.0	.0	175,709	175,709	.0	.0	.0
706109179	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	10,391	10,391	.0	.0	.0
706109185	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	20,770	20,770	.0	.0	.0
706109309	DALLAS	TX		11/27/2013		.0	.0	.0	.0	.0	.0	.0	40,228	40,228	.0	.0	.0
706109386	DALLAS	TX		03/17/2014		.0	.0	.0	.0	.0	.0	.0	137,456	137,456	.0	.0	.0
706109923	DALLAS	TX		06/20/2016		.0	.0	.0	.0	.0	.0	.0	327,936	327,936	.0	.0	.0
706110640	DALLAS	TX		12/07/2018		.0	.0	.0	.0	.0	.0	.0	30,773	30,773	.0	.0	.0
706109180	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	28,685	28,685	.0	.0	.0
706109181	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	23,817	23,817	.0	.0	.0
706109182	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	8,901	8,901	.0	.0	.0
706109186	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	29,589	29,589	.0	.0	.0
706109187	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	13,174	13,174	.0	.0	.0
706109304	FORT WORTH	TX		12/01/2017		.0	.0	.0	.0	.0	.0	.0	29,943	29,943	.0	.0	.0
706110716	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	8,382	8,382	.0	.0	.0
706110717	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	12,568	12,568	.0	.0	.0
706110718	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	7,082	7,082	.0	.0	.0
706109183	GRAND PRAIRIE	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	8,146	8,146	.0	.0	.0
706110715	GRAND PRAIRIE	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	11,659	11,659	.0	.0	.0
706107117	HOUSTON	TX		05/17/2007		.0	.0	.0	.0	.0	.0	.0	513,557	513,557	.0	.0	.0
706107180	HOUSTON	TX		12/17/2009		.0	.0	.0	.0	.0	.0	.0	301,563	301,563	.0	.0	.0
706108411	HOUSTON	TX		05/12/2011		.0	.0	.0	.0	.0	.0	.0	105,931	105,931	.0	.0	.0
706108424	HOUSTON	TX		12/28/2010		.0	.0	.0	.0	.0	.0	.0	541,598	541,598	.0	.0	.0
706108487	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	19,924	19,924	.0	.0	.0
706108489	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	25,033	25,033	.0	.0	.0
706108753	HOUSTON	TX		06/07/2012		.0	.0	.0	.0	.0	.0	.0	32,571	32,571	.0	.0	.0
706109209	HOUSTON	TX		10/15/2013		.0	.0	.0	.0	.0	.0	.0	125,717	125,717	.0	.0	.0
706110527	HOUSTON	TX		05/30/2018		.0	.0	.0	.0	.0	.0	.0	240,873	240,873	.0	.0	.0
706108935	LAREDO	TX		10/10/2012		.0	.0	.0	.0	.0	.0	.0	180,242	180,242	.0	.0	.0
706109753	LAREDO	TX		03/23/2015		.0	.0	.0	.0	.0	.0	.0	105,853	105,853	.0	.0	.0
706109810	NORTHLAKE	TX		04/30/2015		.0	.0	.0	.0	.0	.0	.0	70,521	70,521	.0	.0	.0
706108878	RICHARDSON	TX		06/29/2012		.0	.0	.0	.0	.0	.0	.0	122,568	122,568	.0	.0	.0
706109133	RICHARDSON	TX		06/28/2013		.0	.0	.0	.0	.0	.0	.0	6,035	6,035	.0	.0	.0
706109570	SAN ANTONIO	TX		09/04/2014		.0	.0	.0	.0	.0	.0	.0	53,979	53,979	.0	.0	.0
706110261	SAN ANTONIO	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	26,286	26,286	.0	.0	.0
706105948	SOUTHLAKE	TX		12/07/2005		.0	.0	.0	.0	.0	.0	.0	330,076	330,076	.0	.0	.0
706108648	SPRING	TX		12/05/2011		.0	.0	.0	.0	.0	.0	.0	243,363	243,363	.0	.0	.0
706109110	SPRING	TX		08/02/2013		.0	.0	.0	.0	.0	.0	.0	179,554	179,554	.0	.0	.0
706108927	STAFFORD	TX		12/03/2012		.0	.0	.0	.0	.0	.0	.0	24,233	24,233	.0	.0	.0
717610524	TULIA	TX		05/31/2012		.0	.0	.0	.0	.0	.0	.0	17,483	17,483	.0	.0	.0
706109207	SALT LAKE CITY	UT		09/11/2013		.0	.0	.0	.0	.0	.0	.0	40,645	40,645	.0	.0	.0
706109713	SALT LAKE CITY	UT		12/12/2014		.0	.0	.0	.0	.0	.0	.0	148,609	148,609	.0	.0	.0
706110591	SALT LAKE CITY	UT		09/05/2018		.0	.0	.0	.0	.0	.0	.0	42,481	42,481	.0	.0	.0
706109102	ALEXANDRIA	VA		05/28/2013		.0	.0	.0	.0	.0	.0	.0	194,178	194,178	.0	.0	.0
706109208	ALEXANDRIA	VA		06/20/2013		.0	.0	.0	.0	.0	.0	.0	17,419	17,419	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2020 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
706110236	ALEXANDRIA	VA		11/17/2016		.0	.0	.0	.0	.0	.0	.0	55,197	55,197	.0	.0	.0
706108410	ARLINGTON	VA		02/13/2012		.0	.0	.0	.0	.0	.0	.0	182,564	182,564	.0	.0	.0
706108428	ARLINGTON	VA		12/16/2010		.0	.0	.0	.0	.0	.0	.0	332,939	332,939	.0	.0	.0
706108495	ARLINGTON	VA		03/23/2011		.0	.0	.0	.0	.0	.0	.0	369,797	369,797	.0	.0	.0
706108672	ARLINGTON	VA		12/29/2011		.0	.0	.0	.0	.0	.0	.0	196,288	196,288	.0	.0	.0
706108833	ARLINGTON	VA		08/06/2012		.0	.0	.0	.0	.0	.0	.0	178,452	178,452	.0	.0	.0
706109131	ARLINGTON	VA		06/18/2013		.0	.0	.0	.0	.0	.0	.0	53,818	53,818	.0	.0	.0
706109470	ARLINGTON	VA		05/21/2014		.0	.0	.0	.0	.0	.0	.0	6,181	6,181	.0	.0	.0
706110092	ARLINGTON	VA		07/05/2016		.0	.0	.0	.0	.0	.0	.0	116,824	116,824	.0	.0	.0
706110530	ARLINGTON	VA		03/06/2019		.0	.0	.0	.0	.0	.0	.0	95,405	95,405	.0	.0	.0
706108550	FALLS CHURCH	VA		04/11/2012		.0	.0	.0	.0	.0	.0	.0	209,641	209,641	.0	.0	.0
706110370	FALLS CHURCH	VA		08/17/2017		.0	.0	.0	.0	.0	.0	.0	17,481	17,481	.0	.0	.0
706111061	FALLS CHURCH	VA		04/08/2020		.0	.0	.0	.0	.0	.0	.0	4,744	4,744	.0	.0	.0
706108334	HERNDON	VA		08/11/2010		.0	.0	.0	.0	.0	.0	.0	232,180	232,180	.0	.0	.0
706109235	MCLEAN	VA		08/30/2013		.0	.0	.0	.0	.0	.0	.0	152,952	152,952	.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	55,771	55,771	.0	.0	.0
706110184	RESTON	VA		02/01/2019		.0	.0	.0	.0	.0	.0	.0	57,643	57,643	.0	.0	.0
706109398	VIRGINIA BEACH	VA		03/17/2014		.0	.0	.0	.0	.0	.0	.0	104,056	104,056	.0	.0	.0
706109330	AUBURN	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	32,641	32,641	.0	.0	.0
706109743	AUBURN	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	10,681	10,681	.0	.0	.0
706110402	AUBURN	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,079	1,079	.0	.0	.0
706109450	BELLEVUE	WA		06/11/2014		.0	.0	.0	.0	.0	.0	.0	199,150	199,150	.0	.0	.0
706110036	BELLEVUE	WA		05/06/2016		.0	.0	.0	.0	.0	.0	.0	104,089	104,089	.0	.0	.0
706109504	BOTHELL	WA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	20,986	20,986	.0	.0	.0
706109719	BOTHELL	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	87,009	87,009	.0	.0	.0
706109947	BOTHELL	WA		10/15/2015		.0	.0	.0	.0	.0	.0	.0	82,770	82,770	.0	.0	.0
706110024	GIG HARBOR	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	64,511	64,511	.0	.0	.0
706110079	KENT	WA		08/23/2016		.0	.0	.0	.0	.0	.0	.0	60,887	60,887	.0	.0	.0
706109391	KIRKLAND	WA		03/20/2014		.0	.0	.0	.0	.0	.0	.0	77,787	77,787	.0	.0	.0
706109688	KIRKLAND	WA		03/06/2015		.0	.0	.0	.0	.0	.0	.0	117,612	117,612	.0	.0	.0
706110820	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	131,567	131,567	.0	.0	.0
706110821	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	214,803	214,803	.0	.0	.0
706109332	LONGVIEW	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	56,936	56,936	.0	.0	.0
706110404	LONGVIEW	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	608	608	.0	.0	.0
706110379	MERCER ISLAND	WA		07/07/2017		.0	.0	.0	.0	.0	.0	.0	63,324	63,324	.0	.0	.0
706108817	REDMOND	WA		02/15/2013		.0	.0	.0	.0	.0	.0	.0	56,044	56,044	.0	.0	.0
706109772	REDMOND	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	136,828	136,828	.0	.0	.0
706108681	SEATTLE	WA		02/15/2012		.0	.0	.0	.0	.0	.0	.0	92,225	92,225	.0	.0	.0
706109046	SEATTLE	WA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	105,674	105,674	.0	.0	.0
706109319	SEATTLE	WA		07/09/2014		.0	.0	.0	.0	.0	.0	.0	119,178	119,178	.0	.0	.0
706109454	SEATTLE	WA		04/01/2014		.0	.0	.0	.0	.0	.0	.0	34,101	34,101	.0	.0	.0
706109487	SEATTLE	WA		06/03/2014		.0	.0	.0	.0	.0	.0	.0	174,398	174,398	.0	.0	.0
706110033	SEATTLE	WA		06/01/2020		.0	.0	.0	.0	.0	.0	.0	16,529	16,529	.0	.0	.0
706110528	SEATTLE	WA		06/21/2018		.0	.0	.0	.0	.0	.0	.0	42,046	42,046	.0	.0	.0
706110540	SEATTLE	WA		08/21/2018		.0	.0	.0	.0	.0	.0	.0	43,486	43,486	.0	.0	.0
706110564	SEATTLE	WA		06/19/2018		.0	.0	.0	.0	.0	.0	.0	56,517	56,517	.0	.0	.0
706110865	SEATTLE	WA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	44,495	44,495	.0	.0	.0
706110970	SEATTLE	WA		03/27/2020		.0	.0	.0	.0	.0	.0	.0	9,396	9,396	.0	.0	.0
706111082	SEATTLE	WA		07/15/2020		.0	.0	.0	.0	.0	.0	.0	395,134	395,134	.0	.0	.0
706108715	SPOKANE	WA		05/07/2012		.0	.0	.0	.0	.0	.0	.0	159,019	159,019	.0	.0	.0
706109742	TACOMA	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	4,132	4,132	.0	.0	.0
706109321	VANCOUVER	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	40,806	40,806	.0	.0	.0
706110393	VANCOUVER	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,521	1,521	.0	.0	.0
706109331	YELMI	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	29,402	29,402	.0	.0	.0
706110403	YELMI	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	625	625	.0	.0	.0
706109219	GRAND CHUTE	WI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	8,946	8,946	.0	.0	.0
717611246	LAONA	WI		08/04/2016		.0	.0	.0	.0	.0	.0	.0	39,816	39,816	.0	.0	.0
706109735	MILWAUKEE	WI		11/01/2018		.0	.0	.0	.0	.0	.0	.0	198,270	198,270	.0	.0	.0
57888*AA5	New Orleans	LA		05/18/2013		.0	.0	.0	.0	.0	.0	.0	(3,894)	(3,894)	.0	.0	.0

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
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	88,156,660	88,261,578	104,917	0	104,917
0599999 - Totals						316,873,878	0	(19,477)	0	0	(19,477)	14,358,017	413,533,288	398,997,110	(14,500,723)	(35,455)	(14,536,178)

STATEMENT AS OF SEPTEMBER 30, 2020 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 and 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	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		0	656,250	0	0	0.350
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C.		06/12/2019		0	522,500	0	0	0.550
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	65,363	0	0	3.254
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	0	1,773,750	0	0	0.471
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	0	240,000	0	0	0.769
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	0	970,849	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	2,128,538	0	0	3.152
000000-00-0	American Industrial Partners Capital Fund VI, LP	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	(121,156)	0	0	1.084
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC		01/19/2016	3	0	1,736,620	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	1,819,403	0	0	0.411
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	0	720,000	0	0	0.450
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	138,590	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	78,816	0	0	2.000
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	0	(1,230,402)	0	0	3.538
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	4,641,531	0	0	5.540
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Partners V GP, L.P.		09/18/2017	2	0	2,119,161	0	0	6.670
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,		05/31/2016	3	0	1,734,316	0	0	0.225
				Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L								
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX			11/20/2019		0	446,807	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	29,945	0	0	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		0	(41,189)	0	0	0.033
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	0	111,892	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	36,977	0	0	8.000
000000-00-0	Bronze Venture Fund I, LP	Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		0	90,000	0	0	13.040
000000-00-0	BVIP Fund X, L.P. - PICA	Boston	MA	BVIP Fund X GP, LLC		07/20/2020	3	388,203	0	0	0	1.946
000000-00-0	Cadence Finance Acquisitions, L.P.	Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	0	2,000,000	0	0	11.050
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	495,000	0	0	1.125
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	TC Group V, L.P.		11/01/2012	3	0	(24,550)	0	0	0.090
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	TC Group V, L.P.		12/31/2012	3	0	(40,286)	0	0	0.150
000000-00-0	Carlyle Partners VII, L.P.	Wilmington	DE	TC Grpup VI, L.P.		10/21/2013	3	0	189,149	0	0	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	(55,277)	0	0	0.120
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.		05/21/2015		0	(612,196)	0	0	0.203
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	0	2,631,069	0	0	12.348
000000-00-0	CHS Private Equity V LP	Chicago	IL	CHS Management V LP		11/01/2012	3	0	(2,887)	0	0	1.243
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		0	794,310	0	0	0.300
000000-00-0	Collier International Partners VII, L.P.	St Peters Port	GGY	Collier International General Partner VII LP		01/21/2016	3	0	(289,137)	0	0	0.358
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	375,056	0	0	4.017
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	757,754	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	(549,908)	0	0	1.750
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	202,483	0	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	1,015,297	0	0	4.000
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	(1,132,774)	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	.307	0	0	0.816
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	0	122,722	0	0	0.436
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	4,836,607	0	0	0.280
000000-00-0	Francisco Partners Agility II, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP II, L.P.		09/17/2020	3	900,000	0	0	0	2.044
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	543,664	0	0	2.278
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	0	4,294,000	0	0	0.935
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	0	719,788	0	0	2.917
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	0	1,631,028	0	0	0.918
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	General Atlantic GP 2019, LLC		06/30/2020	1	0	2,446,137	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	5,681,889	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	150,908	0	0	2.843
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX Opportunities Fund I		07/08/2019	3	0	3,948,968	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	23,434	0	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	0	537,720	0	0	2.530
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	4,089	0	0	0.700
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.à r.l.		07/28/2020		5,104,688	0	0	0	4.839
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC		09/09/2020	1	365,930	0	0	0	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	338,567	0	0	0	2.065

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Administrative Syμβο	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	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	464,603	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	76,210	0	0	0.334
000000-00-0	GTOR Fund XII/A LP and GTOR XII/B LP - PICA	Illinois	IL	GTOR Partners XII/A&C LP and GTOR Partners XII/B LP		05/04/2018	3	0	4,437,000	0	0	0.788
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest GP		11/27/2019	3	0	117,528	0	0	1.622
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	0	1,491,911	0	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP		02/09/2011		0	54,246	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	1,936,429	0	0	0.600
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	WHLP GP 1 LLC		10/31/2019	2	0	187,405	0	0	3.389
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.		03/25/2020	1	0	3,185,000	0	0	0.742
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	31,023	0	0	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012		0	29,122	0	0	9.924
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	1,064,000	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	1,489,233	0	0	5.810
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	4,539,675	0	0	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA	Kent County	DE	Linden SCF Manager LP		02/21/2020	2	0	896,103	0	0	6.154
000000-00-0	Lion Industrial Trust - PICA	Dallas	TX	Clarion Partners, LLC		07/01/2020		26,666,667	0	0	0	0.404
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		0	430,980	0	0	0.211
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	1,091,633	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	139,417	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	19,750	0	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	(46,568)	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	(27,255)	0	0	3.218
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	0	702,772	0	0	1.288
000000-00-0	Mission Parent LLC - PICA	Chevy Chase	MD	Arlington Capital Group V, L.L.C.		07/03/2020	3	1,111,750	0	0	0	0.720
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	0	1,728,007	0	0	1.333
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	0	37,500	0	0	18.330
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	NF III GP, LLC		09/30/2019	3	0	(136,625)	0	0	13.060
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	697,515	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	2,801,710	0	0	1.880
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		0	4,500,000	0	0	0.350
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	33,418	0	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	0	311,473	0	0	1.910
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	103,696	0	0	2.838
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	0	5,991,602	0	0	3.070
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	136,620	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	140,172	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	300,049	0	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.		03/11/2016		0	935,804	0	0	4.951
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	0	(30,291)	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	143,499	0	0	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	0	(130,620)	0	0	13.124
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	10,326,673	0	0	18.974
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	(148,885)	0	0	0.600
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	600,311	0	0	1.220
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	4,011,441	0	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		0	1,057,734	0	0	3.846
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	0	(51,925)	0	0	0.675
000000-00-0	Sixth Cinvn Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	2,283,404	0	0	0.430
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA	Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020		3,750,000	0	0	0	6.390
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	0	4,537,500	0	0	1.250
000000-00-0	The Keynes Dynamic Beta Strategy (US) Fund LP - PICA	Newark	NJ	The Keynes Dynamic Beta Strategy (US) Fund GP LLC		07/10/2020	4	25,000,000	0	0	0	0.000
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	0	195,200	0	0	0.288
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	2,700,425	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	7,593,306	0	0	0.850
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	359,732	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	(8,379,161)	0	0	0.480
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	2,081,434	0	0	3.311
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners, L.P.		10/01/2019	3	0	770,544	0	0	0.539
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	0	104,977	0	0	0.083
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC		04/08/2020		0	1,832,147	0	0	0.357
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Trimaran Investments II, LLC		02/07/2001	3	0	7,765	0	0	2.674

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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 and 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	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	4,576,241	0	0	2.484
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	0	(416,534)	0	0	1.242
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	692,731	0	0	6.348
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	65	0	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities GenPar IV, L.P.		01/18/2019		0	(379,699)	0	0	0.443
000000-00-0	VetCor Co-Invest, L.P. - PICA	New York	NY	Excelsior Holdings GenPar, LLC		09/28/2020	3	5,000,000	0	0	0	1.272
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		0	107,335	0	0	0.069
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	0	273,646	0	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated								68,625,805	123,973,078	0	0	XXX
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential		06/27/2018	13	0	2,500,000	0	0	13.620
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America		05/06/2019		0	5,000,000	0	0	100.000
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		15,000,000	275,000	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								15,000,000	7,775,000	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		0	194,429	0	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	CCP 5 GP LLP		09/24/2020		9,713,198	0	0	0	2.409
2199999. Joint Venture Interests - Real Estate - Unaffiliated								9,713,198	194,429	0	0	XXX
000000-00-0	E.22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	E.22nd Street Apartment Holdings LLC NEW JV		06/30/2020		0	700,000	0	0	100.000
000000-00-0	GA Cal Crossings, LLC (STAT)	San Diego	CA	PGIM, Inc.		03/13/2019		0	220,197	0	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	920,197	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	25,457	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	25,457	0	0	XXX
000000-00-0	Bonavista Energy Corp. - PICA	Alberta	CAN	Transfer from Sch D		09/29/2020		11,653,405	0	0	0	18.344
000000-00-0	Halsey Street Investments, LLC	Newark	NJ	Prudential		02/28/2005		0	40,000,000	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								11,653,405	40,000,000	0	0	XXX
000000-00-0	Ocotillo Springs Apartments - PICA	Mercad	OH	Red Stone Equity Partners		07/29/2020		6,006,000	0	0	0	99.933
3099999. Collateral Loans - Affiliated								6,006,000	0	0	0	XXX
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA	Cleveland	OH	Red Stone Equity Partners		07/27/2020		25,000,000	0	0	0	19.685
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal	Irvine	CA	WNC Managing Partners 49, LLC		08/17/2020		25,000,000	0	0	0	17.313
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								50,000,000	0	0	0	XXX
000000-00-0	Comm Asset Preservation Corp Promissory Note	New Jersey	NJ	Comm Asset Preservation Corp Promissory Note		09/30/2020		2,500,000	0	0	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	44,793	0	0	100.000
000000-00-0	Preservation of Affrd. Housing Promissory Note	Massachusetts	MA	Preservation of Affrd. Housing Promissory Note		08/06/2020		4,996,961	0	0	0	100.000
90185-AA-2	Two Center St Urban Renewal Bridge Loan	New Jersey	NJ	Transfer from Sch D		09/30/2020		20,429,647	0	0	0	100.000
4699999. Any Other Class of Assets - Unaffiliated								27,926,608	44,793	0	0	XXX
4899999. Total - Unaffiliated								156,265,611	124,212,300	0	0	XXX
4999999. Total - Affiliated								32,659,405	48,720,654	0	0	XXX
5099999 - Totals								188,925,016	172,932,954	0	0	XXX

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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 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	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	09/30/2020	0	0	0	0	0	0	0	332,482	199,483	(132,999)	0	(132,999)	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	09/30/2020	0	0	0	0	0	0	0	27,548	27,548	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Asset was partially disposed	10/21/2019	09/28/2020	0	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	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(49,098)	0	49,098	0	49,098	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	09/21/2020	0	0	0	0	0	0	0	64,046	64,046	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP	New York	NY	Asset was partially disposed	01/21/2016	09/14/2020	0	0	0	0	0	0	0	60,748	60,748	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/30/2019	08/21/2020	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	09/28/2020	0	0	0	0	0	0	0	178,612	178,612	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Asset was partially disposed	03/28/2019	08/25/2020	0	0	0	0	0	0	0	154,676	154,676	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	09/16/2020	0	0	0	0	0	0	0	28,800	28,800	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	09/30/2020	0	0	0	0	0	0	0	(31,803)	0	31,803	0	31,803	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(5,039)	0	5,039	0	5,039	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	12/19/2016	09/14/2020	0	0	0	0	0	0	0	100,322	100,322	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	09/14/2020	0	0	0	0	0	0	0	61,769	61,769	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(30,604)	0	30,604	0	30,604	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	09/30/2020	0	0	0	0	0	0	0	(37,727)	0	37,727	0	37,727	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	09/30/2020	0	0	0	0	0	0	0	151,189	151,189	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/03/2020	0	0	0	0	0	0	0	95,197	95,197	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	952,733	952,733	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Asset was partially disposed	12/24/2019	09/30/2020	0	0	0	0	0	0	0	124,707	124,707	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	08/27/2020	0	0	0	0	0	0	0	111,892	111,892	0	0	0	0
000000-00-0	Bronze Venture Fund I, LP	Palo Alto	CA	Asset was partially disposed	09/29/2017	08/21/2020	0	0	0	0	0	0	0	17,163	17,163	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was dissolved	11/01/2012	09/29/2020	678,749	402,852	0	0	0	402,852	0	401,092	401,092	0	0	0	(401,092)
000000-00-0	Carlyle Partners IV, LP (GIB)	Wilmington	DE	Asset was dissolved	12/31/2012	09/29/2020	413,717	266,672	0	0	0	266,672	0	265,602	265,602	0	0	0	(265,602)
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	08/31/2020	0	0	0	0	0	0	0	35,369	35,369	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	08/31/2020	0	0	0	0	0	0	0	34,835	34,835	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Asset was partially disposed	12/19/2018	08/12/2020	0	0	0	0	0	0	0	174,207	174,207	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(359)	0	359	0	359	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P. - PICA	New York	NY	Asset was partially disposed	11/23/2011	09/29/2020	0	0	0	0	0	0	0	119,791	119,791	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	09/30/2020	0	0	0	0	0	0	0	388,266	388,266	0	0	0	0
000000-00-0	Charles River Partnership XII, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	09/02/2020	0	0	0	0	0	0	0	364,162	364,162	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	08/26/2020	0	0	0	0	0	0	0	2,860,586	2,860,586	0	0	0	0
000000-00-0	GHS Private Equity V LP	Chicago	IL	Asset was partially disposed	11/01/2012	08/17/2020	0	0	0	0	0	0	0	(2,887)	0	2,887	0	2,887	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Asset was partially disposed	05/22/2020	09/30/2020	0	0	0	0	0	0	0	109,601	109,601	0	0	0	0
000000-00-0	Collier International Partners V-A, L.P. (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	09/04/2020	0	0	0	0	0	0	0	36,754	36,754	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	08/17/2020	0	0	0	0	0	0	0	124,800	124,800	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	12/11/2019	09/30/2020	0	0	0	0	0	0	0	280,000	280,000	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	09/29/2020	0	0	0	0	0	0	0	61,407	61,407	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	09/29/2020	0	0	0	0	0	0	0	75,297	75,297	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	09/30/2020	0	0	0	0	0	0	0	1,648,448	1,648,448	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	09/30/2020	0	0	0	0	0	0	0	(412,510)	(412,510)	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	06/05/2019	09/18/2020	0	0	0	0	0	0	0	148,500	148,500	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(1,462)	0	1,462	0	1,462	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	48,337	48,337	0	0	0	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Asset was partially disposed	08/10/2018	09/30/2020	0	0	0	0	0	0	0	243,475	243,475	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	08/18/2020	0	0	0	0	0	0	0	28	28	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	09/09/2020	0	0	0	0	0	0	0	750,095	750,095	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	Fourth Civen Fund (UBTI) Limited Partnership	London	GBR	Asset was dissolved	11/01/2012	07/31/2020	72,029	894,985	0	0	0	894,985	0	106,355	106,355	0	0	0	(106,355)
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Asset was partially disposed	05/29/2018	09/14/2020	0	0	0	0	0	0	0	169,500	169,500	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Asset was partially disposed	11/21/2017	08/28/2020	0	0	0	0	0	0	0	193,392	193,392	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	Asset was partially disposed	01/14/2020	09/30/2020	0	0	0	0	0	0	0	(395,265)	(395,265)	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	Asset was partially disposed	06/30/2020	09/30/2020	0	0	0	0	0	0	0	395,265	395,265	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Asset was partially disposed	07/03/2019	09/09/2020	0	0	0	0	0	0	0	70,514	70,514	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	09/15/2020	0	0	0	0	0	0	0	150,908	150,908	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Asset was partially disposed	07/08/2019	09/09/2020	0	0	0	0	0	0	0	10,320	10,320	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Asset was partially disposed	10/05/2017	08/20/2020	0	0	0	0	0	0	0	23,434	23,434	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	09/17/2020	0	0	0	0	0	0	0	69,645	69,645	0	0	0	0
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp - PICA	Senningerberg	LUX	Asset was partially disposed	07/28/2020	09/30/2020	0	0	0	0	0	0	0	270,457	270,457	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Asset was partially disposed	09/09/2020	09/09/2020	0	0	0	0	0	0	0	25,218	25,218	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Asset was partially disposed	09/30/2020	09/30/2020	0	0	0	0	0	0	0	8,645	8,645	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Asset was partially disposed	05/04/2018	09/30/2020	0	0	0	0	0	0	0	124,919	124,919	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	08/31/2020	0	0	0	0	0	0	0	230,494	230,494	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Asset was partially disposed	02/09/2011	08/10/2020	0	0	0	0	0	0	0	1,050,282	1,050,282	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	09/30/2020	0	0	0	0	0	0	0	(1,348)	(1,348)	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	09/28/2020	0	0	0	0	0	0	0	(80,524)	(80,524)	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	09/28/2020	0	0	0	0	0	0	0	29,122	29,122	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Asset was partially disposed	08/30/2017	08/17/2020	0	0	0	0	0	0	0	54,416	54,416	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	09/29/2020	0	0	0	0	0	0	0	23,247	23,247	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Asset was partially disposed	09/27/2018	08/06/2020	0	0	0	0	0	0	0	1,390,755	1,390,755	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Asset was partially disposed	12/19/2019	09/09/2020	0	0	0	0	0	0	0	25,507	25,507	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Asset was partially disposed	02/24/2020	09/30/2020	0	0	0	0	0	0	0	125,000	125,000	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	08/17/2020	0	0	0	0	0	0	0	139,417	139,417	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	08/17/2020	0	0	0	0	0	0	0	19,750	19,750	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	09/15/2020	0	0	0	0	0	0	0	(27,255)	(27,255)	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	02/27/2017	09/30/2020	0	0	0	0	0	0	0	185,315	185,315	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	09/30/2020	0	0	0	0	0	0	0	70,186	70,186	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Asset was partially disposed	02/21/2020	08/21/2020	0	0	0	0	0	0	0	22,936	22,936	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	120,672	120,672	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	08/20/2020	0	0	0	0	0	0	0	11,625	11,625	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(8,014)	0	8,014	0	8,014	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(2,643)	0	2,643	0	2,643	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(2,022)	0	2,022	0	2,022	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	07/31/2020	0	0	0	0	0	0	0	96,250	96,250	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Asset was partially disposed	11/22/2019	09/14/2020	0	0	0	0	0	0	0	49,219	49,219	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIIlb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	09/09/2020	0	0	0	0	0	0	0	371,447	371,447	0	0	0	0
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Asset was partially disposed	09/30/2019	09/25/2020	0	0	0	0	0	0	0	33,418	33,418	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stanford	CT	Asset was partially disposed	01/15/2019	08/25/2020	0	0	0	0	0	0	0	307,500	307,500	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	08/20/2020	0	0	0	0	0	0	0	99,479	99,479	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	12/31/2017	09/30/2020	0	0	0	0	0	0	0	301,062	301,062	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	09/30/2020	0	0	0	0	0	0	0	186,959	186,959	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	(6,794)	0	6,794	0	6,794	0
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Asset was partially disposed	12/27/2019	09/22/2020	0	0	0	0	0	0	0	82,528	82,528	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	09/30/2020	0	0	0	0	0	0	0	41,497	41,497	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Asset was partially disposed	06/28/2018	08/19/2020	0	0	0	0	0	0	0	65,255	65,255	0	0	0	0
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Asset was partially disposed	05/16/2011	08/14/2020	0	0	0	0	0	0	0	3,288,969	3,288,969	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	08/21/2020	0	0	0	0	0	0	0	248,543	248,543	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	09/30/2020	0	0	0	0	0	0	0	29,696	29,696	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	09/30/2020	0	0	0	0	0	0	0	3,592,531	3,592,531	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	09/30/2020	0	0	0	0	0	0	0	1,194,556	1,194,556	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Asset was partially disposed	09/11/2018	09/24/2020	0	0	0	0	0	0	0	67,473	67,473	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Asset was partially disposed	02/14/2019	08/25/2020	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	09/30/2020	0	0	0	0	0	0	0	71,902	71,902	0	0	0	0
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Asset was partially disposed	02/11/2019	09/17/2020	0	0	0	0	0	0	0	274,306	274,306	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	04/15/2020	09/10/2020	0	0	0	0	0	0	0	175,956	175,956	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	09/08/2020	0	0	0	0	0	0	0	109,267	109,267	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	09/08/2020	0	0	0	0	0	0	0	1,101,070	1,101,070	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	08/20/2020	0	0	0	0	0	0	0	206,000	206,000	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	09/16/2020	0	0	0	0	0	0	0	130,712	130,712	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	08/28/2020	0	0	0	0	0	0	0	548,647	548,647	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	09/30/2020	0	0	0	0	0	0	0	472,972	472,972	0	0	0	0
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Asset was partially disposed	04/08/2020	09/29/2020	0	0	0	0	0	0	0	274,604	274,604	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Asset was partially disposed	02/07/2001	08/07/2020	0	0	0	0	0	0	0	56,724	56,724	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	08/27/2020	0	0	0	0	0	0	0	62,726	62,726	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/12/2020	0	0	0	0	0	0	0	28,102	28,102	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	09/30/2020	0	0	0	0	0	0	0	353,682	353,682	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	09/24/2020	0	0	0	0	0	0	0	1,159,748	1,159,748	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Asset was partially disposed	07/18/2016	09/30/2020	0	0	0	0	0	0	0	46,667	46,667	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore)																		
000000-00-0	III, L.P. - PICA	New Castle, Delaware	DE	Asset was partially disposed	10/31/2019	09/30/2020	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	08/11/2020	0	0	0	0	0	0	0	507,639	507,639	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,164,495	1,564,509	0	0	0	1,564,509	0	30,553,459	30,596,025	42,566	0	42,566	(773,049)
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	Asset was partially disposed	05/27/2010	09/30/2020	0	0	0	0	0	0	0	7,202,133	7,202,133	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	09/30/2020	0	0	0	0	0	0	0	49,017	49,017	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	7,251,150	7,251,150	0	0	0	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	09/28/2020	0	0	0	0	0	0	0	20,089	20,089	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	20,089	20,089	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	09/30/2020	0	0	0	0	0	0	0	1,730,365	1,730,365	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	1,730,365	1,730,365	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was dissolved	12/10/2013	09/30/2020	1,715,817	2,643,697	0	0	0	2,643,697	0	2,405,328	2,405,328	0	0	0	(370,735)
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Asset was partially disposed	03/31/2010	09/30/2020	0	0	0	0	0	0	0	20,064	20,064	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	09/30/2020	0	0	0	0	0	0	0	186,240	186,240	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	Newark	NJ	Asset was partially disposed	04/30/2012	09/30/2020	0	0	0	0	0	0	0	(9,809,494)	(9,809,494)	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							1,715,817	2,643,697	0	0	0	2,643,697	0	(7,197,862)	(7,197,862)	0	0	0	(370,735)
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	09/30/2020	0	0	0	0	0	0	0	374,625	374,625	0	0	0	0
000000-00-0	IGS Europe Mid-Market Fund SCSp - PICA	Wilmington	DE	Asset was partially disposed	04/21/2017	09/30/2020	0	0	0	0	0	0	0	107	107	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	374,732	374,732	0	0	0	0
000000-00-0	60 State - Oxford Allocation	New York	NY	Transfer to Schedule B	03/20/2020	07/15/2020	0	0	0	0	0	0	0	80,531,491	80,531,491	0	0	0	0
2999999. Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	80,531,491	80,531,491	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	09/16/2020	0	0	0	0	0	0	0	1,132,197	1,132,197	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Asset was partially disposed	02/11/2011	09/16/2020	0	0	0	0	0	0	0	449,697	449,697	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	09/16/2020	0	0	0	0	0	0	0	525,525	525,525	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/27/2016	09/16/2020	0	0	0	0	0	0	0	432,255	432,255	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Asset was partially disposed	07/02/2018	09/16/2020	0	0	0	0	0	0	0	332,766	332,766	0	0	0	0
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership - PICA	Cleveland	OH	Asset was partially disposed	07/27/2020	07/27/2020	0	0	0	0	0	0	0	47,853	47,853	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	09/16/2020	0	0	0	0	0	0	0	1,209,489	1,209,489	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	09/16/2020	0	0	0	0	0	0	0	562,719	562,719	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	4,692,501	4,692,501	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/18/2018	09/16/2020	0	0	0	0	0	0	0	31,911	31,911	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	31,911	31,911	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts ..	.....	CT	Asset was partially disposed	11/29/2004	09/30/2020	0	0	0	0	0	0	0	(47,269)	(47,269)	0	0	0	0
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	(47,269)	(47,269)	0	0	0	0
4899999. Total - Unaffiliated							2,880,312	4,208,206	0	0	0	4,208,206	0	108,631,589	108,674,155	42,566	0	42,566	(1,143,784)
4999999. Total - Affiliated							0	0	0	0	0	0	0	9,308,978	9,308,978	0	0	0	0
5099999 - Totals							2,880,312	4,208,206	0	0	0	4,208,206	0	117,940,567	117,983,133	42,566	0	42,566	(1,143,784)

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
0599999.	Subtotal - Bonds - U.S. Governments					551,794,300	525,157,525	582,050	XXX
1099999.	Subtotal - Bonds - All Other Governments					35,090,286	34,369,601	10,107	XXX
3199999.	Subtotal - Bonds - U.S. Special Revenues					178,072,241	153,892,610	564,408	XXX
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					4,077,387,393	3,831,733,116	12,970,786	XXX
4899999.	Subtotal - Bonds - Hybrid Securities					52,060	52,060	0	XXX
8299999.	Subtotal - Bonds - Unaffiliated Bank Loans					104,050,417	105,564,668	0	XXX
8399997.	Total - Bonds - Part 3					4,946,446,697	4,650,769,580	14,127,351	XXX
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999.	Total - Bonds					4,946,446,697	4,650,769,580	14,127,351	XXX
8499999.	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					301,094	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					301,094	XXX	0	XXX
8999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					301,094	XXX	0	XXX
9199999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					34,416,188	XXX	0	XXX
9399999.	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					75,000,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					109,416,188	XXX	0	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					109,416,188	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					109,717,282	XXX	0	XXX
9999999.	Totals					5,056,163,979	XXX	14,127,351	XXX

STATEMENT AS OF SEPTEMBER 30, 2020 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 and Admini-strative Symbol
0599999.	Subtotal - Bonds - U.S. Governments					637,519,908	582,791,943	638,509,336	519,075,314	0	(1,595,906)	0	(1,595,906)	0	617,716,963	0	19,802,945	19,802,945	11,637,310	XXX	XXX
1099999.	Subtotal - Bonds - All Other Governments					106,905,130	106,836,575	109,407,928	104,689,881	0	(1,436,177)	0	(1,436,177)	(1,996,206)	106,870,881	5,613,382	34,248	5,647,630	2,487,045	XXX	XXX
1799999.	Subtotal - Bonds - U.S. States, Territories and Possessions					3,901,233	3,901,233	3,901,233	3,901,233	0	0	0	0	0	3,901,233	0	0	0	154,445	XXX	XXX
2499999.	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					7,438,448	6,217,410	7,135,845	93,526	0	(7,093)	0	(7,093)	0	7,120,562	0	317,886	317,886	92,487	XXX	XXX
3199999.	Subtotal - Bonds - U.S. Special Revenues					99,020,156	96,378,002	100,433,564	85,750,799	0	(2,032,759)	0	(2,032,759)	0	98,322,013	0	690,076	690,076	2,299,680	XXX	XXX
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,941,231,489	2,799,903,738	2,856,146,795	2,615,901,740	0	(4,423,773)	8,463,189	(12,886,962)	28,254,250	2,853,391,988	(17,908,183)	52,304,874	34,396,691	105,197,354	XXX	XXX
5599999.	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					16,957,108	16,957,108	16,957,108	16,957,108	0	0	0	0	0	16,957,108	0	0	0	1,314,618	XXX	XXX
8299999.	Subtotal - Bonds - Unaffiliated Bank Loans					81,531,456	81,331,435	82,431,769	40,679,484	0	34,732	91,998	(57,266)	(49,776)	82,710,126	42,910	(1,178,670)	(1,135,760)	2,450,677	XXX	XXX
8399997.	Total - Bonds - Part 4					3,894,504,927	3,694,317,444	3,814,923,578	3,387,049,085	0	(9,460,976)	8,555,187	(18,016,163)	26,208,268	3,786,990,874	(12,251,891)	71,971,359	59,719,468	125,633,616	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					3,894,504,927	3,694,317,444	3,814,923,578	3,387,049,085	0	(9,460,976)	8,555,187	(18,016,163)	26,208,268	3,786,990,874	(12,251,891)	71,971,359	59,719,468	125,633,616	XXX	XXX
8499999.	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					19,107	XXX	0	0	0	0	0	0	0	19,107	19,107	0	19,107	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					19,107	XXX	0	0	0	0	0	0	0	19,107	19,107	0	19,107	0	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					19,107	XXX	0	0	0	0	0	0	0	19,107	19,107	0	19,107	0	XXX	XXX
9199999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					65,628,946	XXX	63,604,793	39,218,522	6,241,619	54,971	12,816,160	(6,519,570)	(61,455)	63,604,652	(142)	2,024,296	2,024,154	581,613	XXX	XXX
9399999.	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					21,843,620	XXX	0	7,131,053,347	(35,463,949)	0	0	(35,463,949)	0	11,857,291	0	(11,857,291)	(11,857,291)	0	XXX	XXX
9499999.	Subtotal - Common Stocks - Mutual Funds					11,997	XXX	9,543	10,472	(929)	0	0	(929)	0	9,543	0	2,455	2,455	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					87,484,563	XXX	63,614,336	7,170,282,341	(29,223,259)	54,971	12,816,160	(41,984,448)	(61,455)	75,471,486	(142)	(9,830,540)	(9,830,682)	581,613	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					87,484,563	XXX	63,614,336	7,170,282,341	(29,223,259)	54,971	12,816,160	(41,984,448)	(61,455)	75,471,486	(142)	(9,830,540)	(9,830,682)	581,613	XXX	XXX
9899999.	Total - Preferred and Common Stocks					87,503,670	XXX	63,614,336	7,170,282,341	(29,223,259)	54,971	12,816,160	(41,984,448)	(61,455)	75,490,593	18,965	(9,830,540)	(9,811,575)	581,613	XXX	XXX
9999999.	- Totals					3,982,008,597	XXX	3,878,537,914	10,557,331,426	(29,223,259)	(9,406,005)	21,371,347	(60,000,611)	26,146,813	3,862,481,467	(12,232,926)	62,140,819	49,907,893	126,215,229	XXX	XXX

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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										4,735,414	8,129,775	0	53,585,196	XXX	53,585,196	22,681,588	(18,981)	0	0	0	XXX	XXX
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	55,225,750	0	124,436,568	XXX	124,436,568	77,124,457	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										4,735,414	63,355,525	0	178,021,764	XXX	178,021,764	99,806,045	(18,981)	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										4,735,414	8,129,775	0	53,585,196	XXX	53,585,196	22,681,588	(18,981)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	55,225,750	0	124,436,568	XXX	124,436,568	77,124,457	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										4,735,414	63,355,525	0	178,021,764	XXX	178,021,764	99,806,045	(18,981)	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	(522,000)	0	(17,866,843)	XXX	(17,866,843)	(16,026,459)	0	0	0	0	XXX	XXX
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(255,000)	0	(59,648)	XXX	(59,648)	195,352	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(777,000)	0	(17,926,491)	XXX	(17,926,491)	(15,831,106)	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	(522,000)	0	(17,866,843)	XXX	(17,866,843)	(16,026,459)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(255,000)	0	(59,648)	XXX	(59,648)	195,352	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	(777,000)	0	(17,926,491)	XXX	(17,926,491)	(15,831,106)	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	43,958,466	318,721,804	XXX	1,004,030,568	4,689,856	0	0	0	58,241,972	XXX	XXX
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(27,420,868)	356,505	94,896,328	150,681,784	XXX	556,638,038	4,215,236	(122,415,577)	5,651,475	13,730,136	123,109,017	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										314,482,406	356,505	138,854,794	469,403,589	XXX	1,560,668,606	8,905,092	(122,415,577)	5,651,475	13,730,136	181,350,990	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										678,538,621	4,944,500	30,697,760	1,960,855,582	XXX	1,960,855,582	573,539,500	0	(16,949,657)	0	604,578,666	XXX	XXX
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										0	(2,011,471)	(1,239,068)	(6,901,189)	XXX	(6,901,189)	(5,141,848)	0	252,130	0	0	XXX	XXX
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										2,045,046	0	19,966,263	145,011,721	XXX	145,011,721	98,832,469	(16,036,266)	(475,739)	2,907,172	30,974,136	XXX	XXX
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	8,431,772	(21,707,404)	XXX	(21,707,404)	10,592,822	0	0	0	12,241,802	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										680,583,667	2,933,029	57,856,727	2,077,258,710	XXX	2,077,258,710	677,822,942	(16,036,266)	(17,173,266)	2,907,172	647,794,605	XXX	XXX
1189999999. Subtotal - Swaps - Replication - Credit Default										(1,881,699)	6,877,257	1,630,295	5,000,285	XXX	1,815,045	0	0	(230,225)	0	929,642,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(1,881,699)	6,877,257	1,630,295	5,000,285	XXX	1,815,045	0	0	(230,225)	0	929,642,177	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										1,020,441,895	4,944,500	74,656,225	2,279,577,386	XXX	2,964,886,150	578,229,356	0	(16,949,657)	0	662,820,639	XXX	XXX
1369999999. Total Swaps - Credit Default										(1,881,699)	4,865,786	391,227	(1,900,904)	XXX	(5,086,144)	(5,141,848)	0	21,904	0	929,642,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(25,375,823)	356,505	114,862,592	295,693,505	XXX	701,649,759	103,047,704	(138,451,842)	5,175,737	16,637,308	154,083,153	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	8,431,772	(21,707,404)	XXX	(21,707,404)	10,592,822	0	0	0	12,241,802	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										993,184,374	10,166,791	198,341,816	2,551,662,584	XXX	3,639,742,360	686,728,034	(138,451,842)	(11,752,017)	16,637,308	1,758,787,771	XXX	XXX
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	16,503,398	XXX	10,025,208	0	17,014,800	(511,402)	0	21,463,921	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2020 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	5,328,937	XXX	5,328,937	0	5,328,937	0	0	1,923,300	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	21,832,335	XXX	15,354,145	0	22,343,737	(511,402)	0	23,387,221	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										314,482,406	356,505	138,854,794	485,906,986	XXX	1,570,693,814	8,905,092	(105,400,777)	5,140,073	13,730,136	202,814,910	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										685,319,081	65,511,554	57,856,727	2,242,682,919	XXX	2,242,682,919	761,797,881	(10,726,310)	(17,173,266)	2,907,172	649,717,904	XXX	XXX
1719999999. Subtotal - Replication										(1,881,699)	6,877,257	1,630,295	5,000,285	XXX	1,815,045	0	0	(230,225)	0	929,642,177	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										997,919,788	72,745,316	198,341,816	2,733,590,191	XXX	3,815,191,778	770,702,973	(116,127,086)	(12,263,419)	16,637,308	1,782,174,992	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													(45,269,344)	0	0	0	(27,953,683)	(27,953,683)	228,337,400	XXX	XXX
1579999999. Subtotal - Long Futures													(45,269,344)	0	0	0	(27,953,683)	(27,953,683)	228,337,400	XXX	XXX
1609999999. Subtotal - Short Futures - Hedging Other													1,136,761	0	0	0	5,995,807	5,995,807	17,122,120	XXX	XXX
1649999999. Subtotal - Short Futures													1,136,761	0	0	0	5,995,807	5,995,807	17,122,120	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													(44,132,583)	0	0	0	(21,957,876)	(21,957,876)	245,459,520	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													(44,132,583)	0	0	0	(21,957,876)	(21,957,876)	245,459,520	XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits				0	13,840,000	13,840,000

(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

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 and 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
31403D-C7-2	FNMA POOL NO 745394		1	32	32	11/01/2020
31407Q-D6-8	FNMA POOL NO 837203		1	1,590	1,599	03/01/2021
31409U-UU-7	FNMA POOL NO 879096		1	5,234	5,262	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	16,557	16,599	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	16,376	16,355	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	31,946	31,795	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	42,925	42,606	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	30,380	30,202	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	45,586	45,472	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	88,569	87,322	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	64,866	63,967	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	50,515	50,306	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	26,201	26,108	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	32,170	32,039	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	48,921	48,880	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	68,484	67,734	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	95,993	95,086	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	66,901	66,308	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	71,961	71,027	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	167,352	165,234	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	58,218	57,580	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	62,635	61,713	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	20,917	20,952	09/01/2024
3128PQ-YK-2	FHLMC POOL NO J11582		1	78,527	75,915	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	65,341	63,066	02/01/2025
31418T-G9-2	FNMA POOL NO A05623		1	58,130	56,415	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	130,837	126,001	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	271,810	263,534	05/01/2025
31418Q-TE-3	FNMA POOL NO A03248		1	136,964	132,415	05/01/2025
31418Q-XL-2	FNMA POOL NO A03382		1	96,148	93,182	06/01/2025
3138A1-HM-6	FNMA POOL NO A00235		1	946,750	936,111	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	95,545	95,453	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	80,888	74,939	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	71,904	68,585	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	103,400	106,473	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	116,006	107,654	11/01/2038
31417L-ZJ-3	FNMA POOL NO A02576		1	430,168	409,321	09/01/2039
31417S-BD-1	FNMA POOL NO A05435		1	91,844	87,975	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	187,111	176,544	02/01/2040
31418R-GH-8	FNMA POOL NO A03799		1	232,519	222,705	04/01/2040
31418U-B7-8	FNMA POOL NO A06361		1	95,245	91,490	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	2,177,560	2,056,099	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	825,484	779,917	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	498,440	470,777	07/01/2040
31418W-NZ-9	FNMA POOL NO A08507		1	263,220	252,471	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	738,389	699,613	09/01/2040
31419D-K7-5	FNMA POOL NO A03017		1	306,361	293,126	09/01/2040
31419J-M3-9	FNMA POOL NO A07577		1	1,108,896	1,062,714	11/01/2040
3138AS-T7-7	FNMA POOL NO A01709		1	1,722,575	1,662,282	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				11,444,389	10,972,964	XXX
3199999. Total - U.S. Special Revenues Bonds				11,444,389	10,972,964	XXX
502175-B8-0	LTC Properties Inc Series C Senior Note		2	981,298	970,233	11/22/2021
00003*-AA-1	ADM Germany GmbH Senior Note		2	2,778,539	2,756,917	02/05/2021
679580-D8-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	782,417	779,414	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	4,987,037	4,915,847	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	4,521,120	4,511,216	11/20/2020
12542R-F*-6	CHS Inc. Senior Note		2	486,471	485,116	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	5,461,721	5,457,560	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	16,995,980	16,979,076	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	14,571,748	14,553,494	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,073,828	6,063,956	05/11/2021
808513-AV-7	CHARLES SCHIAB CORP CORP FLOATER		1FE	14,367,178	14,347,319	05/21/2021
703428-AE-8	Patterson Companies Inc. Senior Note		2	247,356	242,558	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	3,226,755	3,099,738	03/31/2023
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	10,415,757	10,393,620	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	24,306,745	24,255,823	04/30/2021
07160#-AE-9	Orica Finance Ltd Series A GTD Senior Note		2FE	605,059	604,034	10/25/2020
87158N-A*-0	Symrise AG Senior Note		2	916,094	912,019	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	9,742,528	9,702,329	08/27/2021
12542R-F*-2	CHS Inc. Senior Unsecured		2	6,012,696	5,898,193	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	8,264,382	8,246,980	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	2,552,086	2,546,861	08/06/2021
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	23,059,442	23,043,032	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	8,739,786	8,732,096	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	12,137,582	12,127,911	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	9,490,620	9,508,283	12/01/2020
14913Q-ZR-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	11,961,737	11,958,121	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1FE	2,077,842	2,061,386	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	1,456,739	1,455,349	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	3,036,037	3,031,978	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,224,935	1,212,791	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1FE	12,131,234	12,125,708	04/01/2021
742638-AC-9	Principal US Property Sep Acct Senior Note		1	4,263,270	4,203,425	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	6,258,993	6,083,360	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	10,730,925	10,733,202	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2	3,746,471	3,638,373	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	1,343,122	1,317,900	02/22/2022
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	2,964,807	2,962,021	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	2,464,754	2,443,726	03/15/2021
Q9398#-AE-0	Vector Limited Senior Note		2FE	2,472,888	2,419,691	10/14/2021
744516-F8-9	Public Service Company of NC SENIOR NOTE		2	10,014,690	9,943,170	02/16/2021
731068-A8-1	Polaris Industries Inc. Senior Unsecured Note		2	4,271,925	4,232,218	05/03/2021
217020-C8-3	Coorstek, Inc Senior Secured Note		2PL	1,500,277	1,490,953	07/19/2021
982598-AC-4	Wurth Group of North America Senior Note		1	3,554,896	3,486,125	09/22/2021
44855#-AIH-0	Hy Vee, Inc. Senior Note		2	8,685,141	8,542,080	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2PL	3,689,429	3,638,373	01/31/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1FE	11,471,694	11,400,237	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR INT CORPORATE		2FE	2,010,437	1,939,795	06/01/2022
043178-AE-8	Arthur J. Gallagher & Co Senior Note		2PL	4,264,492	4,167,121	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2	580,187	559,821	12/14/2022
749418-AA-3	RDO Equipment Co Senior Secured Note		3	3,866,046	3,685,026	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2	3,446,480	3,388,784	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2	5,420,760	5,228,288	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	4,149,077	4,234,943	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2	9,834,050	9,434,224	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1FE	6,074,204	6,036,916	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	3,618,122	3,557,465	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2	4,159,899	4,082,050	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		3	1,896,029	1,886,632	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2FE	2,429,539	2,425,582	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2	788,761	780,886	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2FE	1,248,841	1,235,895	05/01/2021

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1FE	2,914,225	2,910,699	09/01/2021
395268-AC-5	Greenheck Fan Corporation Senior Secured Note		2	494,907	487,127	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	2,924,504	2,910,699	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1FE	6,267,499	6,059,007	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	4,263,324	4,244,769	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1FE	10,478,217	10,430,004	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1FE	4,994,563	4,851,165	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1FE	5,398,745	5,238,146	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1FE	8,750,637	8,732,096	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1FE	5,730,802	5,578,199	09/11/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		1FE	12,154,593	12,127,911	09/26/2022
59113P-AA-6	Metal Technologies IND Inc Senior Note		2	1,972,759	1,917,249	12/09/2022
852212-AD-1	Square Butte Electric SPNT		2FE	1,174,367	1,146,026	01/01/2024
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER		1FE	9,702,837	9,702,426	10/08/2020
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1FE	13,851,673	13,815,023	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1FE	4,867,192	4,802,653	07/12/2021
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1FE	6,077,236	6,047,254	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1FE	18,849,988	18,191,867	07/18/2022
00287Y-BT-5	ABBVIE INC CORP FLOATER		2FE	8,497,927	8,489,538	05/21/2021
677415-CP-4	Ohio Pwr Company CORPORATE		1FE	1,645,249	1,621,019	10/01/2021
00287Y-BJ-7	ABBVIE INC CORP FLOATER		2FE	2,916,261	2,910,699	11/19/2021
00287Y-BN-8	ABBVIE INC CORP FLOATER		2FE	4,142,153	4,123,490	11/21/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2	6,335,197	6,144,000	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	5,483,444	5,457,560	11/21/2022
67334*-AA-3	RPS Group plc Senior Note		3	805,605	809,115	09/30/2021
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		2FE	6,508,456	6,449,419	05/25/2021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		1FE	3,056,480	3,021,105	09/07/2021
71344B-DM-7	PEPSICO INC CORP FLOATER		1FE	4,633,237	4,587,283	10/06/2021
58646*-AL-8	Menasha Corporation Senior Note		2	2,326,518	2,302,346	02/07/2022
71344B-DU-9	PEPSICO INC CORP FLOATER		1FE	1,898,452	1,874,042	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2	1,558,189	1,520,878	12/12/2022
127097-D8-9	Cabot Oil & Gas Corp SENIOR NOTE		2	911,782	901,255	01/15/2023
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1FE	9,475,401	9,211,077	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1FE	11,451,095	11,150,219	02/03/2023
14042Q-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2FE	1,539,434	1,510,739	02/15/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1FE	7,650,866	7,519,305	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1FE	6,312,312	6,306,514	02/24/2023
19109B-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2	2,629,064	2,581,762	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1FE	4,513,362	4,487,327	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1FE	9,252,227	9,092,423	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2	4,632,352	4,513,221	08/28/2023
68228*-AA-0	Smith & Nephew plc Senior Note		1	814,027	808,932	01/21/2021
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN		1FE	6,149,430	6,104,809	04/15/2021
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1FE	11,290,913	11,278,958	08/20/2021
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1FE	27,857,821	27,833,557	02/04/2022
66558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1FE	24,289,053	24,255,823	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1FE	24,272,559	24,255,823	02/18/2022
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDING CORP FOREIGN		2FE	911,474	911,707	10/28/2021
05565E-AL-9	BMW US CAP CORP LLC CORPORATE		1FE	2,451,950	2,381,808	09/15/2021
918204-AZ-1	V F CORP CORPORATE		1FE	18,614,413	18,189,197	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2FE	2,949,072	2,909,124	05/07/2022
45814Q-BC-3	INTEL CORP CORP FLOATER		1FE	2,435,659	2,397,910	05/11/2022
92866B-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2FE	15,047,081	14,546,831	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1FE	7,318,520	7,199,507	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1FE	5,488,160	5,089,238	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1FE	3,701,828	3,635,439	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1FE	4,679,713	4,595,267	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		2FE	5,204,772	5,089,572	06/01/2023
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		2FE	2,536,124	2,522,606	03/22/2022
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2FE	4,256,981	4,120,207	05/13/2023
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN		1FE	9,262,567	9,086,593	04/21/2022
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1FE	11,839,771	11,634,990	05/12/2022
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1FE	11,693,479	11,688,911	09/23/2023
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2	781,824	742,228	07/19/2022
02112*-AG-2	AlSCO Inc. Senior Unsecured Note		1	5,586,090	5,384,793	04/17/2025
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	2,190,507	2,183,024	05/16/2022
110122-CK-2	BRISTOL MYERS SQUIBB CO CORPORATE		1FE	7,870,087	7,752,622	05/14/2021
29206*-AC-1	Empire Southwest LLC Senior Note		2	937,354	909,593	07/25/2022
37555B-BV-4	GILEAD SCIENCES INC CORP FLOATER		1FE	5,098,274	5,093,723	09/29/2023
37555B-BW-2	GILEAD SCIENCES INC CORPORATE		1FE	5,103,135	5,091,941	09/29/2023
44929B-AD-6	ICRE REIT HLDGS Senior Note		2	796,389	754,356	03/08/2023
50212B-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured Note		1	459,076	446,314	10/07/2024
54738*-AE-2	Loves Travel Stops & Country Series 2010A Senior Note		2	1,822,037	1,816,761	11/02/2020
55349B-A*-7	MSA Safety Incorporated Series A Senior Note		1	1,927,672	1,900,201	10/13/2021
72018B-E8-0	Piedmont Natural Gas Co Inc. Senior Note		1	1,980,325	1,940,466	06/06/2021
85858B-H8-2	Stapan Co Senior Note		2PL	3,263,659	3,118,606	11/01/2023
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Senior Note		1	647,440	646,822	10/15/2020
717046-A8-5	Peyto Exploration & Dev Corp Senior Note		3	2,535,600	2,353,025	09/06/2022
708326-A*-4	Pennon Group plc Senior Note		2	947,907	911,465	04/25/2022
86961*-AB-4	Puratos NV Senior Note		2	1,456,905	1,379,399	11/17/2023
9D695*-AA-5	Wilo SE Senior Note		2	5,728,685	5,647,681	02/16/2021
P2604*-AA-7	ClBanco SA Inst Banca Mit Div Senior Unsecured Note		2	1,505,482	1,455,349	06/30/2023
3399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				837,579,907	827,999,078	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FNL	6,329	6,338	09/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMIT CMO FLOATER		1FNL	48,099	47,336	06/25/2035
85772H-AA-7	Station Place Securitization T CMO FLOATER		2FE	18,832,039	18,919,542	03/24/2021
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1FE	8,498,999	8,489,538	04/30/2022
3399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				27,385,466	27,462,755	XXX
12630Q-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FNL	5,507,760	5,660,892	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FNL	1,392,744	1,354,318	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FNL	2,537,888	2,485,332	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1FNL	2,412,269	2,391,449	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FNL	6,480,225	6,310,347	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FNL	2,719,978	2,646,304	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FNL	2,105,161	2,045,700	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FNL	614,066	596,896	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1FNL	5,902,978	5,689,026	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1FNL	991,212	964,738	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FNL	1,340,522	1,295,376	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FNL	1,789,221	1,720,521	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FNL	7,030,565	6,784,195	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FNL	326,969	313,477	11/10/2046
61690Q-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1FNL	10,844,920	10,477,226	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1FNL	4,625,414	4,443,964	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FNL	6,159,629	5,963,171	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FNL	4,114,536	3,942,429	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1FNL	4,486,652	4,321,419	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1FNL	504,761	484,298	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1FNL	2,080,413	2,003,640	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FNL	6,541,975	6,300,609	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FNL	6,625,743	6,544,412	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1FNL	2,634,196	2,595,878	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1FNL	1,712,560	1,677,638	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1FNL	8,881,399	8,484,431	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1FNL	8,048,820	7,850,023	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FNL	2,091,110	2,077,729	04/10/2049

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1FHL	12,628,038	12,493,128	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1FHL	2,790,169	2,707,850	05/10/2047
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		1FHL	767,386	767,846	08/10/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FHL	11,886,965	11,805,117	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1FHL	9,086,564	9,033,665	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FHL	2,760,131	2,732,735	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1FHL	5,333,065	5,305,145	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1FHL	3,065,061	2,988,579	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1FHL	1,183,488	1,158,901	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1FHL	2,485,622	2,451,690	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FHL	2,016,656	1,991,929	03/10/2050
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		1FHL	3,994,110	3,959,627	05/10/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FHL	5,490,730	5,383,279	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FHL	5,122,923	5,012,023	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1FHL	4,230,112	4,129,058	05/15/2048
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FHL	9,613,702	9,586,405	12/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1FHL	4,111,410	4,027,862	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1FHL	1,931,040	1,920,582	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1FHL	2,287,636	2,282,880	04/10/2051
46641J-AA-4	JPMB COMMERCIAL MORTGAGE SECU CMBS		1FHL	11,167,827	11,139,592	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1FHL	3,537,359	3,552,315	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1FHL	2,402,181	2,399,317	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1FHL	2,458,159	2,485,100	02/15/2051
3499999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				220,854,016	216,740,067	XXX
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	317,865	317,911	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	2,118,010	2,118,437	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1FE	2,055,120	2,058,671	10/20/2026
30284B-AF-9	FNBH LLC Sr. Secured Note		1PL	4,052,143	4,050,722	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	42,020	41,525	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	39,250	38,746	09/27/2022
82842B-AJ-1	SILVERMORE CLO CLO		1FE	3,118,734	3,126,676	05/15/2026
00627B-AT-2	Adams Mill CLO Ltd CLO		1FE	1,428,999	1,435,254	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	2,723,865	2,727,635	07/17/2026
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	520,178	520,462	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	43,269	43,293	08/13/2025
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	1,996,148	1,999,060	07/17/2026
951680-AJ-6	WEST CLO CLO		1FE	654,871	655,218	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	2,146,385	2,147,348	04/15/2027
59801Q-AJ-8	MIDOCLEAN CREDIT CLO I MID CLO		1FE	2,608,805	2,622,325	04/15/2027
87248B-AQ-7	TICOP CLO Ltd CLO		1FE	15,661,111	15,739,689	07/20/2027
14314R-AC-6	CARMAX AUTO ASSET BACKED		1FE	400,028	397,699	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	763,059	757,675	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,814,059	2,813,675	10/17/2022
14314A-AC-3	CARMAX AUTO ASSET BACKED		1FE	899,028	891,065	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	166,939	165,952	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	8,178,738	8,125,586	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	5,596,387	5,530,311	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	43,295	43,246	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,740,082	1,730,711	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	123,765	123,379	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	781,174	775,373	11/15/2029
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	14,568	14,549	02/25/2042
05633H-AB-9	BAC San Jose DPR Funding Senior Secured Note		3FE	2,513,897	2,534,353	11/15/2021
59802Q-AS-7	MIDOCLEAN CR CLO I CLO		1FE	4,262,622	4,281,084	01/15/2024
95168H-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	736,036	736,037	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	11,800,832	11,885,007	04/22/2027
67091Y-AJ-3	CCP CLO		1FE	2,323,076	2,328,170	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	7,066,176	7,101,912	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	2,043,907	2,060,811	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	7,633,721	7,673,576	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	16,400,870	16,509,801	01/18/2028
43814U-AG-4	HONDA AUTO ASSET BACKED		1FE	1,385,565	1,369,897	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,003,508	1,980,998	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	5,575,025	5,502,626	01/17/2023
14314X-AC-3	CARMAX AUTO ASSET BACKED		1FE	2,224,728	2,191,877	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,471,435	4,389,665	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	2,467,835	2,425,128	05/15/2023
94978*-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	129,811	123,853	01/03/2025
94978*-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	311,616	297,830	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	10,681,600	10,783,313	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	40,649	40,485	05/15/2029
338422-AQ-1	FLAGSHIP CLO		1FE	1,952,846	1,959,135	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	10,280,627	10,324,688	11/15/2026
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	15,844,820	15,931,992	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	8,415,493	8,489,538	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	13,573,637	13,686,369	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	3,818,632	3,735,244	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,273,097	6,136,463	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,184,307	6,015,168	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	12,941,928	12,967,919	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	748,689	740,444	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,018,561	3,929,292	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	4,822,858	4,839,767	07/17/2028
14313F-AD-1	CARMAX AUTO ASSET BACKED		1FE	5,892,567	5,778,388	06/15/2023
254683-OG-8	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	5,630,942	5,505,655	01/16/2024
288510-AE-3	ELLINGTON CLO I LTD CLO 17-1A CLO		1FE	6,410,857	6,457,699	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,513,143	1,500,018	02/20/2024
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	2,173,195	2,137,863	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	2,257,832	2,225,579	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	58,037	58,061	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	2,838,843	2,791,734	03/15/2023
67109H-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	16,786,261	16,836,667	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	15,036,673	15,112,146	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	574,237	571,254	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	432,940	431,606	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	18,405,168	18,434,425	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,031,403	2,000,843	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	5,603,999	5,492,941	11/15/2023
30284B-AK-8	FNBH LLC Senior Secured Note		1PL	4,444,423	4,378,133	06/29/2021
065603-AC-6	BOTW AUTO ASSET BACKED		1FE	1,438,881	1,421,893	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	1,949,322	1,891,911	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	3,762,166	3,678,461	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	8,141,503	7,907,322	03/15/2024
98162H-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,711,522	6,548,467	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,066,704	1,049,767	05/20/2024
254683-OK-9	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	854,518	824,575	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	3,667,185	3,622,980	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	3,008,994	2,917,674	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	566,127	563,122	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	594,994	593,789	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1FE	495,817	495,730	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1FE	6,734,797	6,566,536	08/15/2024
10302V-BA-2	BOWPK 14-1A CLO		1FE	345,427	345,898	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	817,143	817,122	07/20/2026
87249F-AC-8	TPG CLO		1FE	2,364,757	2,370,076	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1FE	4,839,336	4,851,165	07/20/2028

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
05875F-AQ-0	BALLYROCK LTD CLO		1FE	10,900,146	10,915,120	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	9,758,499	9,823,608	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	7,058,246	7,092,512	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	842,378	847,495	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1FE	18,134,381	18,191,867	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	3,532,032	3,512,230	01/20/2022
30284E-AN-2	FNBW LLC Senior Secured		1PL	21,354,091	20,790,989	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1FE	1,982,676	1,940,255	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1FE	3,069,728	3,011,201	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1FE	2,081,496	2,013,086	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	4,660,084	4,532,264	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	5,587,334	5,384,622	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1FE	5,107,818	4,953,346	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1FE	4,025,799	4,030,271	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1FE	9,288,618	9,335,257	01/15/2028
87248V-AC-4	TPG CLO		1FE	9,387,907	9,454,530	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1FE	10,283,963	10,369,364	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1FE	2,175,313	2,183,024	10/25/2028
7588W-AS-0	Regatta II Funding LP CLO		1FE	8,910,258	8,945,293	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1FE	5,073,330	5,093,723	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1FE	10,369,064	10,444,042	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1FE	14,751,723	14,796,052	05/21/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1FE	6,627,847	6,650,830	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1FE	11,949,020	11,996,065	01/15/2030
83609R-AJ-0	SOUNDPOINT CLO CLO		1FE	21,307,689	21,466,403	01/23/2029
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	1,915,220	1,908,598	10/20/2021
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		1FE	5,176,708	5,154,453	12/15/2021
43815N-AB-0	HONDA AUTO ASSET BACKED		1FE	6,906,249	6,867,155	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1FE	3,705,500	3,687,298	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,925,914	6,874,089	07/15/2022
43815M-AC-0	HONDA AUTO ASSET BACKED		1FE	1,560,219	1,533,196	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1FE	3,033,891	2,934,864	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	5,953,886	5,860,186	02/20/2025
51898R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	929,407	917,267	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	5,785,931	5,743,527	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	2,463,748	2,446,195	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2FE	694,921	685,857	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1FE	6,025,326	6,063,956	07/19/2027
27830B-BA-1	EATON VANCE CLO		1FE	6,035,122	6,063,956	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1FE	4,222,168	4,244,769	01/20/2028
67515U-AQ-3	OCEAN TRAILS CLO CLO		1FE	4,791,945	4,801,943	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1FE	4,869,296	4,911,804	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1FE	7,254,792	7,276,747	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1FE	37,413,407	37,712,324	07/25/2029
8847CS-WG-1	CARMAX AUTO ABS FLOATER		1PL	528,493	529,495	02/14/2021
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BACKED		1FE	5,543,681	5,513,692	01/24/2022
80284N-AB-4	SANTANDER AUTO ASSET BACKED		1FE	10,051,193	9,954,877	09/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	4,452,525	4,375,266	05/20/2025
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		1FE	2,069,447	2,061,887	08/15/2068
14918K-AJ-6	CARLSON CLO CLO		1FE	11,991,744	12,127,911	10/20/2028
92558A-AJ-9	VIBRANT CLO LTD CLO		1FE	3,373,426	3,391,864	01/20/2029
8847GG-HN-5	CARMAX AUTO ABS FLOATER		1PL	2,451,254	2,455,902	02/14/2021
8847HF-JB-0	CARMAX AUTO ABS FLOATER		1PL	2,451,254	2,455,902	02/14/2021
8847JL-BW-7	CARMAX AUTO ABS FLOATER		1PL	1,961,003	1,964,722	02/14/2021
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1FE	4,451,851	4,407,772	01/20/2023
43813R-AC-1	HONDA AUTO ASSET BACKED		1FE	5,399,950	5,274,826	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,092,997	2,061,492	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1FE	2,206,119	2,182,887	08/15/2028
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	7,820,192	7,751,867	05/15/2046
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		1FE	4,344,736	4,324,908	01/15/2069
55819Q-AY-3	Madison Park Funding Ltd CLO		1FE	12,033,253	12,127,911	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1FE	5,755,219	5,791,510	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1FE	6,564,770	6,633,968	04/22/2029
12551A-AL-9	CIFC CLO CLO		1FE	18,131,184	18,191,867	04/23/2029
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		1FE	1,418,669	1,372,536	07/16/2029
14311U-AJ-7	CARLYLE CLO CLO		1FE	4,773,833	4,822,669	10/20/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1FE	11,967,774	12,127,911	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1FE	9,458,730	9,579,374	02/20/2030
12550L-AS-1	CIFC CLO CLO		1FE	6,013,077	6,063,956	04/15/2030
92912V-AY-1	VOYA CLO CLO		1FE	15,113,074	15,259,809	04/17/2030
65479M-AB-2	NISSAN AUTO ASSET BACKED		1FE	6,591,367	6,548,697	12/15/2022
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		1FE	2,421,353	2,406,148	03/16/2023
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO		1FE	1,817,248	1,819,187	04/15/2028
001199-AA-6	AGL CLO CLO		1FE	6,221,500	6,159,878	04/20/2028
13876L-AA-5	CANYON CLO CLO		1FE	4,851,123	4,810,446	07/15/2028
00140W-AA-8	AIG CLO CLO		1FE	3,638,344	3,630,285	05/22/2029
67514U-AA-9	OCEAN TRAILS CLO CLO		1FE	12,066,870	12,067,272	07/15/2029
67108L-AW-3	OOH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	9,519,789	9,407,746	04/17/2031
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	10,183,774	10,185,628	07/20/2026
34531R-AB-3	FORD AUTO ASSET BACKED		1FE	2,623,907	2,619,616	12/15/2022
34531R-AC-1	FORD AUTO ABS FLOATER		1FE	2,332,080	2,328,559	12/15/2022
44891P-AB-0	HYUNDAI AUTO ASSET BACKED		1FE	2,644,347	2,643,695	01/17/2023
50246*AC-3	LVNV Funding LLC Senior Secured		1FE	2,547,985	2,443,774	03/15/2023
51889C-AA-0	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	2,170,761	2,170,769	11/25/2050
60700K-AB-8	MIAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,181,970	2,182,799	08/14/2023
60700K-AC-6	MIAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,301,158	2,304,270	08/14/2025
87053*AA-1	Sweetwater Investors II, LLC Senior Secured Note		2PL	876,126	812,620	03/02/2026
03328T-BA-2	ANCHORAGE CLO CLO		1FE	2,393,971	2,408,919	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2FE	4,473,542	4,196,257	04/07/2027
398079-AL-7	GREYWOLF CLO CLO		1FE	12,070,664	12,068,561	10/15/2029
87249A-AA-3	TPG CLO		1FE	3,768,895	3,780,303	01/20/2031
95753T-AE-5	Westcott Park Clo Ltd CLO		1FE	1,280,423	1,281,059	07/20/2028
02616*-AB-1	DDR-CR Limited Senior Secured Note		3FE	2,079,869	2,046,585	12/15/2026
63921F-AA-7	Global SC Finance III Ltd. Senior Secured Note		1PL	4,078,038	3,862,883	02/17/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				962,883,656	960,618,507	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,048,703,046	2,032,820,406	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
00120B-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	74,038	74,113	12/31/2020
6199999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired				74,038	74,113	XXX
6299999. Subtotal - Unaffiliated Bank Loans				74,038	74,113	XXX
6399999. Total - Issuer Obligations				837,579,907	827,999,078	XXX
6499999. Total - Residential Mortgage-Backed Securities				38,829,856	38,435,719	XXX
6599999. Total - Commercial Mortgage-Backed Securities				220,854,016	216,740,067	XXX
6699999. Total - Other Loan-Backed and Structured Securities				962,883,656	960,618,507	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				74,038	74,113	XXX
7099999. Total Bonds				2,060,221,473	2,043,867,484	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

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
8099999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	717610303, East Prairie, Missouri			141,275	141,759	
000000-00-0	717610682, Mayersville, Mississippi			629,255	630,588	
000000-00-0	717610687, Bernie, Missouri			232,459	233,117	
000000-00-0	717610689, Hayes, South Dakota			477,723	479,624	
000000-00-0	717610790, Lost Hills, California			2,249,475	2,223,834	
000000-00-0	717610827, Somerton, Arizona			186,653	181,919	
000000-00-0	717611016, Sisseton, South Dakota			1,032,255	1,036,225	
000000-00-0	717611187, Ortley, South Dakota			984,190	985,416	
000000-00-0	717611188, Marion, Arkansas			108,928	108,292	
000000-00-0	717611260, Brawley, California			427,897	428,165	
000000-00-0	717611398, Madera, California			1,883,403	1,875,353	
000000-00-0	706102048, Compton, California			225,521	219,366	
000000-00-0	706102103, Compton, California			120,988	118,803	
000000-00-0	706102237, Goleta, California			16,898	16,546	
000000-00-0	706102343, Lawrenceville, Georgia			147,616	144,828	
000000-00-0	706103071, Santa Barbara, California			266,838	259,418	
000000-00-0	706104758, Laurel, Maryland			42,872	42,755	
000000-00-0	706108299, San Jose, California			1,420,508	1,426,361	
000000-00-0	706108313, Orlando, Florida			816,031	820,987	
000000-00-0	706108334, Herndon, Virginia			2,206,487	2,218,460	
000000-00-0	706108384, Danbury, Connecticut			1,137,836	1,142,402	
000000-00-0	706108396, Danbury, Connecticut			104,260	104,678	
000000-00-0	706108397, Danbury, Connecticut			52,909	53,121	
000000-00-0	706108411, Houston, Texas			1,023,201	1,023,941	
000000-00-0	706108420, New York, New York			1,642,436	1,648,983	
000000-00-0	706108424, Houston, Texas			2,608,912	2,621,193	
000000-00-0	706108429, Carlisle, Pennsylvania			52,863	52,972	
000000-00-0	706108472, District Heights, Maryland			3,005,919	3,007,091	
000000-00-0	706108523, Costa Mesa, California			2,205,740	2,179,567	
000000-00-0	706108526, Dallas, Texas			890,156	890,371	
000000-00-0	706108533, Santa Fe Springs, California			418,831	419,681	
000000-00-0	706108536, Ontario, California			399,866	402,029	
000000-00-0	706108560, Portland, Oregon			1,030,582	1,032,443	
000000-00-0	706108572, Pico Rivera, California			713,278	712,325	
000000-00-0	706108583, Chino, California			414,584	408,911	
000000-00-0	706108587, Novi, Michigan			663,155	660,590	
000000-00-0	706108642, Miami, Florida			7,655,446	7,611,224	
000000-00-0	706108674, Rochester, New York			384,596	380,037	
000000-00-0	706108713, Farmington, Connecticut			1,593,256	1,536,105	
000000-00-0	706108726, Ontario, California			330,107	324,053	
000000-00-0	706108728, Thousand Oaks, California			334,471	334,471	
000000-00-0	706108856, Oak Brook, Illinois			7,033,993	7,002,132	
000000-00-0	706108878, Richardson, Texas			3,285,796	3,201,872	
000000-00-0	706108909, Des Plaines, Illinois			331,244	332,026	
000000-00-0	706108919, La Grange, Illinois			509,092	510,294	
000000-00-0	706108920, Palatine, Illinois			78,805	78,992	
000000-00-0	706108930, San Diego, California			995,597	969,126	
000000-00-0	706108931, San Diego, California			2,406,880	2,331,611	
000000-00-0	706108979, Atlanta, Georgia			2,522,289	2,437,584	
000000-00-0	706108997, Irvine, California			1,066,444	1,039,284	
000000-00-0	706109005, Portland, Oregon			104,459	104,847	
000000-00-0	706109009, Chicago, Illinois			1,463,428	1,462,309	
000000-00-0	706109012, River Grove, Illinois			1,206,503	1,174,384	
000000-00-0	706109013, McDonough, Georgia			66,390	66,149	
000000-00-0	706109019, Joliet, Illinois			223,316	222,505	
000000-00-0	706109020, Belcamp, Maryland			149,838	149,294	
000000-00-0	706109021, Groveport, Ohio			113,454	113,042	
000000-00-0	706109022, Groveport, Ohio			116,335	115,913	
000000-00-0	706109023, Grove City, Ohio			106,923	106,534	
000000-00-0	706109024, Memphis, Tennessee			261,371	260,422	
000000-00-0	706109025, Memphis, Tennessee			130,702	130,287	
000000-00-0	706109026, Memphis, Tennessee			93,284	92,945	
000000-00-0	706109027, Fort Worth, Texas			116,720	116,296	
000000-00-0	706109038, Belcamp, Maryland			152,066	151,514	
000000-00-0	706109116, Peabody, Massachusetts			460,769	458,302	
000000-00-0	706109117, Middletown, Pennsylvania			162,134	161,620	
000000-00-0	706109121, Phoenix, Arizona			293,016	293,477	
000000-00-0	706109123, University Park, Illinois			470,939	471,678	
000000-00-0	706109133, Richardson, Texas			177,891	173,260	
000000-00-0	706109193, O Fallon, Missouri			156,902	157,148	
000000-00-0	706109194, O Fallon, Missouri			233,190	233,556	
000000-00-0	706109195, O Fallon, Missouri			46,639	46,713	
000000-00-0	706109238, Austin, Texas			2,660,740	2,660,886	
000000-00-0	706109240, Rancho Mirage, California			792,561	792,604	
000000-00-0	706109242, Houston, Texas			943,525	943,577	
000000-00-0	706109243, Austin, Texas			1,415,287	1,415,365	
000000-00-0	706109244, Indianapolis, Indiana			660,467	660,504	
000000-00-0	706109247, Minneapolis, Minnesota			482,006	469,394	
000000-00-0	706109253, Parker, Colorado			1,042,106	1,038,398	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,075,618	1,075,677	
000000-00-0	706109321, Vancouver, Washington			18,198	17,887	
000000-00-0	706109322, Gresham, Oregon			14,090	13,849	
000000-00-0	706109323, Tualatin, Oregon			6,183	6,077	
000000-00-0	706109324, Beaverton, Oregon			12,721	12,503	
000000-00-0	706109325, Salem, Oregon			17,014	16,723	
000000-00-0	706109326, Salem, Oregon			10,340	10,163	
000000-00-0	706109327, Medford, Oregon			11,328	11,134	
000000-00-0	706109328, Bend, Oregon			11,004	10,816	
000000-00-0	706109329, Tillamook, Oregon			10,658	10,476	
000000-00-0	706109330, Auburn, Washington			14,557	14,308	
000000-00-0	706109331, Yelm, Washington			13,113	12,888	
000000-00-0	706109332, Longview, Washington			25,392	24,957	
000000-00-0	706109333, Billings, Montana			27,099	26,635	
000000-00-0	706109334, Idaho Falls, Idaho			24,748	24,324	
000000-00-0	706109335, Boise, Idaho			28,927	28,432	
000000-00-0	706109336, Sparks, Nevada			32,799	32,238	
000000-00-0	706109394, Corvallis, Oregon			13,109	12,884	
000000-00-0	706109406, Georgetown, Texas			7,583,872	7,610,949	
000000-00-0	706109441, San Francisco, California			1,973,090	1,920,291	
000000-00-0	706109462, Raleigh, North Carolina			690,189	693,135	
000000-00-0	706109487, Seattle, Washington			6,210,681	6,242,699	
000000-00-0	706109680, Newnan, Georgia			1,933,887	1,928,666	
000000-00-0	706109863, Corte Madera, California			691,493	691,493	
000000-00-0	706109916, Washington, District of Columbia			5,496,063	5,481,269	
000000-00-0	706109920, Raleigh, North Carolina			376,306	377,029	
000000-00-0	706109961, Millford, Massachusetts			574,810	575,175	
000000-00-0	706109962, Canton, Massachusetts			565,585	565,945	
000000-00-0	706109966, Bedford, Pennsylvania			140,059	140,068	
000000-00-0	706109972, Memphis, Tennessee			148,291	148,921	
000000-00-0	706109973, Memphis, Tennessee			84,289	84,647	
000000-00-0	706109974, Memphis, Tennessee			54,199	54,430	
000000-00-0	706109975, Groveport, Ohio			54,577	54,809	
000000-00-0	706109976, Groveport, Ohio			67,986	68,275	
000000-00-0	706109977, Grove City, Ohio			32,470	32,608	
000000-00-0	706109978, Belcamp, Maryland			57,840	58,086	

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	706109979, Belcamp, Maryland			41,314	41,490	
000000-00-0	706109980, Joliet, Illinois			105,784	106,233	
000000-00-0	706109981, McDonough, Georgia			31,328	31,462	
000000-00-0	706109982, Fort Worth, Texas			46,699	46,897	
000000-00-0	706109983, Middletown, Pennsylvania			54,541	54,772	
000000-00-0	706109984, Philadelphia, Pennsylvania			108,553	109,014	
000000-00-0	706109986, Fairburn, Georgia			78,870	77,585	
000000-00-0	706109987, University Park, Illinois			159,940	157,333	
000000-00-0	706109988, O Fallon, Missouri			9,448	9,294	
000000-00-0	706109989, O Fallon, Missouri			49,757	48,947	
000000-00-0	706109990, O Fallon, Missouri			56,535	55,614	
000000-00-0	706109991, Phoenix, Arizona			39,759	39,111	
000000-00-0	706110065, Carrollton, Texas			3,025,742	2,994,535	
000000-00-0	706110102, Buena Park, California			1,811,739	1,807,724	
000000-00-0	706110135, Seattle, Washington			18,946,611	18,852,322	
000000-00-0	706110184, Reston, Virginia			2,475,547	2,468,764	
000000-00-0	706110193, Branford, Connecticut			576,173	559,689	
000000-00-0	706110200, Fremont, California			2,057,001	2,057,718	
000000-00-0	706110310, Costa Mesa, California			14,548,515	14,385,842	
000000-00-0	706110365, Walnut Creek, California			6,385,706	6,315,659	
000000-00-0	706110388, Marquette, Michigan			12,516	12,299	
000000-00-0	706110389, Cadillac, Michigan			3,383	3,324	
000000-00-0	706110390, Baltimore, Maryland			5,920	5,817	
000000-00-0	706110391, Frederick, Maryland			25,370	24,930	
000000-00-0	706110392, Pikesville, Maryland			169	165	
000000-00-0	706110393, Vancouver, Washington			1,350	1,320	
000000-00-0	706110394, Gresham, Oregon			715	700	
000000-00-0	706110395, Tualatin, Oregon			551	539	
000000-00-0	706110396, Beaverton, Oregon			452	442	
000000-00-0	706110397, Salem, Oregon			724	708	
000000-00-0	706110398, Salem, Oregon			766	749	
000000-00-0	706110399, Medford, Oregon			879	860	
000000-00-0	706110400, Bend, Oregon			548	536	
000000-00-0	706110401, Tillamook, Oregon			720	705	
000000-00-0	706110402, Auburn, Washington			957	937	
000000-00-0	706110403, Yelm, Washington			555	543	
000000-00-0	706110404, Longview, Washington			539	528	
000000-00-0	706110405, Corvallis, Oregon			771	754	
000000-00-0	706110406, Billings, Montana			1,871	1,830	
000000-00-0	706110407, Idaho Falls, Idaho			1,028	1,006	
000000-00-0	706110408, Boise, Idaho			2,131	2,085	
000000-00-0	706110409, Sparks, Nevada			1,509	1,476	
000000-00-0	706110503, Frisco, Texas			4,213,236	4,213,236	
000000-00-0	706110871, Fairport, New York			1,666,256	1,706,397	
000000-00-0	706110872, Rochester, New York			2,118,147	2,169,174	
000000-00-0	706110874, Avon, New York			340,523	348,726	
000000-00-0	706110876, Harrisburg, Pennsylvania			2,199,502	2,252,489	
000000-00-0	706110877, Lexington, South Carolina			1,924,992	1,955,019	
000000-00-0	706110878, Rochester, New York			3,623,502	3,696,102	
000000-00-0	706110882, Victor, New York			2,584,385	2,649,399	
000000-00-0	706110883, Rochester, New York			1,049,260	1,075,656	
000000-00-0	706110884, Camillus, New York			1,428,648	1,464,588	
000000-00-0	706110885, Cheektowaga, New York			4,702,546	4,820,847	
000000-00-0	706110886, Harrisburg, Pennsylvania			2,078,879	2,131,177	
000000-00-0	706110887, Fairport, New York			1,963,099	2,012,484	
000000-00-0	706110888, Rochester, New York			616,117	631,617	
000000-00-0	706110889, Avalon, Pennsylvania			744,303	763,027	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,494,448	2,557,200	
000000-00-0	706110891, Greece, New York			1,483,437	1,520,755	
000000-00-0	706110892, Buffalo, New York			320,464	328,526	
000000-00-0	706110893, Victor, New York			800,125	820,254	
000000-00-0	706110894, Canonsburg, Pennsylvania			1,916,580	1,964,795	
000000-00-0	706110895, Rochester, New York			440,379	451,458	
000000-00-0	706110896, Victor, New York			1,360,420	1,394,644	
000000-00-0	706110897, Webster, New York			2,447,929	2,509,511	
000000-00-0	706110956, Houston, Texas			2,292,175	2,292,175	
000000-00-0	706110961, Tampa, Florida			5,327,218	5,450,283	
000000-00-0	706110971, Scottsdale, Arizona			1,346,903	1,335,857	
000000-00-0	706110972, Glendale, Arizona			525,140	520,833	
000000-00-0	706110973, Littleton, Colorado			1,097,832	1,088,829	
000000-00-0	706110974, Dallas, Texas			600,056	595,135	
000000-00-0	706110975, Virginia Beach, Virginia			454,846	451,115	
000000-00-0	706110976, San Antonio, Texas			497,047	492,970	
000000-00-0	706110977, Houston, Texas			246,273	244,254	
000000-00-0	706110978, Scottsdale, Arizona			501,182	497,071	
000000-00-0	706110979, Grapevine, Texas			1,727,927	1,713,756	
000000-00-0	706110980, Geneva, Illinois			824,925	818,159	
000000-00-0	706110981, Medina, Ohio			252,476	250,405	
000000-00-0	706110982, Gilbert, Arizona			289,812	287,435	
000000-00-0	706110983, Lubbock, Texas			532,437	528,070	
000000-00-0	706110984, Andover, Minnesota			337,607	334,839	
000000-00-0	706110985, Mansfield, Texas			110,179	109,281	
000000-00-0	706110986, Frisco, Texas			344,418	341,593	
000000-00-0	706110987, Phoenix, Arizona			826,506	819,727	
000000-00-0	706110988, Lemont, Illinois			855,451	848,435	
000000-00-0	706110989, Solon, Ohio			305,987	303,478	
000000-00-0	706110990, Phoenix, Arizona			567,828	563,171	
000000-00-0	706110991, Mesa, Arizona			287,258	284,902	
000000-00-0	706110992, Naperville, Illinois			100,698	99,873	
000000-00-0	706110993, Cave Creek, Arizona			861,045	853,983	
000000-00-0	706110994, Katy, Texas			754,752	748,562	
000000-00-0	706110995, Fort Worth, Texas			682,998	677,397	
000000-00-0	706110996, Glendale, Arizona			328,851	326,154	
000000-00-0	706110997, Santa Clarita, California			1,266,271	1,255,886	
000000-00-0	706110998, Fort Lauderdale, Florida			997,134	988,956	
000000-00-0	706110999, Phoenix, Maryland			121,130	120,137	
000000-00-0	706111000, Gaithersburg, Maryland			451,197	447,497	
000000-00-0	706111001, Medina, Ohio			591,908	587,053	
000000-00-0	706111002, Austin, Texas			883,666	876,418	
000000-00-0	706111003, Austin, Texas			455,819	452,080	
000000-00-0	706111004, San Antonio, Texas			1,620,175	1,606,888	
000000-00-0	706111005, Cedar Park, Texas			1,245,475	1,235,260	
000000-00-0	706111006, Lantana, Texas			943,623	935,884	
000000-00-0	706111007, Parker, Colorado			148,268	147,052	
000000-00-0	706111008, Dublin, Ohio			222,386	220,562	
000000-00-0	706111009, Parker, Colorado			113,137	112,210	
000000-00-0	706111010, Pleasanton, California			342,985	340,172	
000000-00-0	706111011, Snoqualmie, Washington			249,895	247,846	
000000-00-0	706111016, Charlotte, North Carolina			9,525,428	9,702,329	
000000-00-0	717611826, Brewster, Washington			3,867,822	3,880,932	
000000-00-0	717610999, Bell City, Missouri			552,858	544,177	
000000-00-0	717611127, Batesville, Mississippi			177,959	176,452	
000000-00-0	717611169, Sheridan Lake, Colorado			833,810	810,769	
000000-00-0	717611252, Rutherford, California			222,913	218,302	
000000-00-0	717611253, Acampo, California			240,337	240,135	
000000-00-0	717611255, Clarksdale, Mississippi			236,208	234,828	

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	717611287, Bradley, California			195,285	189,195	
000000-00-0	717611289, Dumas, Arkansas			264,829	261,180	
000000-00-0	717611304, Healdsburg, California			858,655	853,805	
000000-00-0	717611465, TRIPP, South Dakota			319,868	314,735	
000000-00-0	717611497, Jonesboro, Arkansas			127,935	127,935	
000000-00-0	717611505, Sonoma, California			668,150	670,479	
000000-00-0	717611567, Bakersfield, California			303,253	291,070	
000000-00-0	717611665, Lost Hills, California			1,399,891	1,354,918	
000000-00-0	717611726, Ukiah, California			3,331,781	3,213,892	
000000-00-0	706108691, Schaumburg, Illinois			735,118	711,779	
000000-00-0	706109055, Chicago, Illinois			4,402,237	4,292,764	
000000-00-0	706109612, Nashville, Tennessee			513,313	488,245	
000000-00-0	706109672, Glendale, California			2,445,206	2,322,337	
000000-00-0	706110138, Dallas, Texas			432,217	425,083	
000000-00-0	706110294, Chandler, Arizona			488,881	464,418	
000000-00-0	706110295, St Louis, Missouri			372,875	354,218	
000000-00-0	706110296, Lombard, Illinois			476,452	452,611	
000000-00-0	706110297, Aurora, Colorado			393,591	373,896	
000000-00-0	706110324, San Diego, California			2,304,836	2,220,969	
000000-00-0	706110334, Atlanta, Georgia			2,299,429	2,231,536	
000000-00-0	706110526, Denver, Colorado			2,319,863	2,231,536	
000000-00-0	706110629, San Francisco, California			386,474	361,897	
000000-00-0	706110711, Irving, Texas			459,881	459,881	
000000-00-0	706110712, King of Prussia, Pennsylvania			2,438,547	2,306,880	
000000-00-0	706110764, San Diego, California			3,262,053	3,230,148	
000000-00-0	706110873, Canandaigua, New York			262,314	268,633	
000000-00-0	706110875, Camillus, New York			192,108	196,448	
000000-00-0	706110879, Baldwinsville, New York			879,870	900,522	
000000-00-0	706111035, Hillsboro, Oregon			3,258,437	3,298,756	
000000-00-0	706111051, New York, New York			1,631,029	1,601,774	
000000-00-0	706111082, Seattle, Washington			2,276,408	2,221,743	
000000-00-0	706111089, Delray Beach, Florida			4,164,215	4,123,490	
000000-00-0	706111107, Holly Springs, Georgia			4,288,069	4,269,025	
8799999. Total	- Mortgage Loans on Real Estate (Schedule B type)			290,448,819	289,439,014	XXX
65475L-MB-5	NISSAN MOTOR ACEP CORP. COMMERCIAL PAPER			6,045,940	6,041,113	12/11/2020
65475L-ME-9	NISSAN MOTOR ACEP CORP. COMMERCIAL PAPER			6,045,188	6,039,774	12/14/2020
65475L-MF-6	NISSAN MOTOR ACEP CORP. COMMERCIAL PAPER			6,044,939	6,039,574	12/15/2020
91842J-NV-7	VW CREDIT INC COMMERCIAL PAPER			4,360,800	4,337,669	01/29/2021
68228*-AA-0	Smith & Nephew plc Senior Note			1,698,840	1,694,018	01/21/2021
00138C-AJ-7	AIG GLOBAL FUNDING CORP FLOATER			2,430,068	2,417,433	01/22/2021
23385J-DC-5	DAIMLER FINANCE NORTH AMERICA CORP FLOATER			807,960	800,877	02/22/2021
370334-CB-8	GENERAL MILLS INC CORP FLOATER			1,700,489	1,695,571	04/16/2021
65339K-AY-6	NEXTERA ENERGY CAPITAL HOLDING CORP FLOATER			18,229,775	18,221,375	05/04/2021
136069-VX-6	CANADIAN IMPERIAL BANK CORP FOREIGN			4,851,165	4,851,189	10/05/2020
05565E-BC-8	BMW US CAP CORP LLC CORPORATE			3,385,056	3,386,228	08/13/2021
110122-CH-9	BRISTOL MYERS SQUIBB CO CORP FLOATER			1,213,151	1,212,791	11/16/2020
375558-BU-6	GILEAD SCIENCES INC CORP FLOATER			4,245,259	4,244,769	09/17/2021
857730-AA-3	Station Place Securitization T QMO FLOATER			10,915,120	10,915,120	05/20/2021
B8A7LN-RQ-6	CARMAX AUTO ABS FLOATER			1,961,003	1,964,722	02/14/2021
B8A7MF-TN-7	CARMAX AUTO ABS FLOATER			1,307,336	1,309,814	02/14/2021
B8A7N9-HX-1	CARMAX AUTO ABS FLOATER			2,614,671	2,619,629	02/14/2021
B8A7P5-VG-8	CARMAX AUTO ABS FLOATER			817,085	818,634	02/14/2021
8999999. Total	- Short-Term Invested Assets (Schedule DA type)			78,673,845	78,610,300	XXX
28504G-ME-3	ELECTRICITE DE FRANCE SA COMMERCIAL PAPER			7,638,992	7,639,154	12/14/2020
28504G-MU-7	ELECTRICITE DE FRANCE SA COMMERCIAL PAPER			10,910,832	10,908,717	12/28/2020
02665J-M4-9	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER			10,909,270	10,910,463	12/04/2020
02665J-MF-4	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER			7,271,937	7,272,654	12/15/2020
26876A-K1-0	ENI FINANCE COMMERCIAL PAPER			2,425,563	2,425,582	10/01/2020
26876A-M3-4	ENI FINANCE COMMERCIAL PAPER			1,212,449	1,212,154	12/03/2020
26876A-MB-6	ENI FINANCE COMMERCIAL PAPER			3,151,176	3,151,391	12/11/2020
26876A-ME-0	ENI FINANCE COMMERCIAL PAPER			2,423,901	2,424,087	12/14/2020
26876A-MF-7	ENI FINANCE COMMERCIAL PAPER			2,423,875	2,424,066	12/15/2020
37790A-MH-3	GLENCORE FUNDING LLC COMMERCIAL PAPER			30,284,031	30,287,353	12/17/2020
4335P2-K1-1	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER			12,127,839	12,127,911	10/01/2020
4335P2-KF-0	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER			14,310,379	14,309,989	10/15/2020
75611M-K1-1	REALTY INCOME CORP COMMERCIAL PAPER			1,212,781	1,212,791	10/01/2020
90352P-KV-0	UDR INC COMMERCIAL PAPER			8,487,484	8,488,019	10/29/2020
89119A-K1-5	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER			6,063,931	6,063,956	10/01/2020
89355P-MB-1	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER			7,738,786	7,736,971	12/11/2020
89355P-MF-2	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER			10,911,459	10,908,526	12/15/2020
05531M-L2-2	BAT INTL FIN PLC COMMERCIAL PAPER			4,850,616	4,849,655	11/02/2020
74440E-30-0	DRYDEN CORE FUND MM SER MMF PRU Institutional Money Market			93,937,662	93,937,662	01/31/3100
B8A85J-V3-7	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,113,354	3,113,354	10/06/2020
9199999. Total	- Cash Equivalents (Schedule E Part 2 type)			241,406,317	241,404,457	XXX
000000-00-0	Interest Rate Swap			(1,194)	(1,194)	11/01/2020
000000-00-0	Interest Rate Swap			(6,086)	(6,086)	11/02/2020
000000-00-0	Interest Rate Swap			(9,638)	(9,638)	11/16/2020
000000-00-0	Interest Rate Swap			(25,028)	(25,028)	12/10/2020
000000-00-0	Interest Rate Swap			(12,310)	(12,310)	12/11/2020
000000-00-0	Interest Rate Swap			(57,675)	(57,675)	12/22/2020
000000-00-0	Interest Rate Swap			(30,405)	(30,405)	12/27/2020
000000-00-0	Interest Rate Swap			(12,671)	(12,671)	01/03/2021
000000-00-0	Interest Rate Swap			(14,258)	(14,258)	01/11/2021
000000-00-0	Interest Rate Swap			(55,686)	(55,686)	01/20/2021
000000-00-0	Interest Rate Swap			(46,146)	(46,146)	01/22/2021
000000-00-0	Interest Rate Swap			(29,278)	(29,278)	01/23/2021
000000-00-0	Interest Rate Swap			(58,719)	(58,719)	01/23/2021
000000-00-0	Interest Rate Swap			(83,746)	(83,746)	02/01/2021
000000-00-0	Interest Rate Swap			(27,528)	(27,528)	02/04/2021
000000-00-0	Interest Rate Swap			(23,664)	(23,664)	03/01/2021
000000-00-0	Interest Rate Swap			(197,307)	(197,307)	03/04/2021
000000-00-0	Interest Rate Swap			(39,225)	(39,225)	03/04/2021
000000-00-0	Interest Rate Swap			(25,673)	(25,673)	03/14/2021
000000-00-0	Interest Rate Swap			(67,951)	(67,951)	03/23/2021
000000-00-0	Interest Rate Swap			(62,468)	(62,468)	03/24/2021
000000-00-0	Interest Rate Swap			(66,390)	(66,390)	04/05/2021
000000-00-0	Interest Rate Swap			(262,856)	(262,856)	05/13/2021
000000-00-0	Interest Rate Swap			(124,842)	(124,842)	05/31/2021
000000-00-0	Interest Rate Swap			(104,405)	(104,405)	05/31/2021
000000-00-0	Interest Rate Swap			(212,250)	(212,250)	06/01/2021
000000-00-0	Interest Rate Swap			(193,883)	(193,883)	06/04/2021
000000-00-0	Interest Rate Swap			(108,313)	(108,313)	06/09/2021
000000-00-0	Interest Rate Swap			(233,672)	(233,672)	06/14/2021
000000-00-0	Interest Rate Swap			(212,480)	(212,480)	06/24/2021
000000-00-0	Interest Rate Swap			(227,681)	(227,681)	06/24/2021
000000-00-0	Interest Rate Swap			(85,147)	(85,147)	07/01/2021
000000-00-0	Interest Rate Swap			(127,451)	(127,451)	07/18/2021
000000-00-0	Interest Rate Swap			(4,688)	(4,688)	10/12/2020
000000-00-0	Interest Rate Swap			(132,400)	(132,400)	05/02/2021
000000-00-0	Interest Rate Swap			(148,799)	(148,799)	05/02/2021
000000-00-0	Interest Rate Swap			(101,680)	(101,680)	05/10/2021
000000-00-0	Interest Rate Swap			(101,636)	(101,636)	06/04/2021
000000-00-0	Interest Rate Swap			(9,418)	(9,418)	10/25/2020
000000-00-0	Interest Rate Swap			(71,157)	(71,157)	02/08/2021
000000-00-0	Interest Rate Swap			(25,662)	(25,662)	03/26/2021
000000-00-0	Interest Rate Swap			(11,236)	(11,236)	04/24/2021

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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	Interest Rate Swap			(11,490)	(11,490)	.05/02/2021
000000-00-0	Interest Rate Swap			(63,501)	(63,501)	.07/10/2021
000000-00-0	Interest Rate Swap			(3,159)	(3,159)	.10/11/2020
000000-00-0	Interest Rate Swap			(5,622)	(5,622)	.10/21/2020
000000-00-0	Interest Rate Swap			(92,963)	(92,963)	.04/15/2021
000000-00-0	Interest Rate Swap			(64,391)	(64,391)	.07/26/2021
000000-00-0	Interest Rate Swap			(268,873)	(268,873)	.07/27/2021
000000-00-0	Interest Rate Swap			(404,176)	(404,176)	.07/29/2021
000000-00-0	Interest Rate Swap			(144,349)	(144,349)	.07/29/2021
000000-00-0	Interest Rate Swap			(264,592)	(264,592)	.08/02/2021
000000-00-0	Interest Rate Swap			(84,767)	(84,767)	.08/09/2021
000000-00-0	Interest Rate Swap			(84,478)	(84,478)	.08/13/2021
000000-00-0	Interest Rate Swap			(177,771)	(177,771)	.08/19/2021
000000-00-0	Interest Rate Swap			(334,696)	(334,696)	.08/26/2021
000000-00-0	Interest Rate Swap			(163,674)	(163,674)	.09/20/2021
000000-00-0	Interest Rate Swap			(19,138)	(19,138)	.09/25/2021
000000-00-0	Interest Rate Swap			(146,089)	(146,089)	.09/26/2021
000000-00-0	Interest Rate Swap			(196,903)	(196,903)	.10/15/2021
000000-00-0	Interest Rate Swap			(59,269)	(59,269)	.10/19/2021
000000-00-0	Interest Rate Swap			(68,721)	(68,721)	.10/25/2021
000000-00-0	Interest Rate Swap			(83,375)	(83,375)	.10/30/2021
000000-00-0	Interest Rate Swap			(11,991)	(11,991)	.11/05/2021
000000-00-0	Interest Rate Swap			(38,319)	(38,319)	.11/20/2021
000000-00-0	Interest Rate Swap			(247,389)	(247,389)	.11/23/2021
000000-00-0	Interest Rate Swap			(329,936)	(329,936)	.12/01/2021
000000-00-0	Interest Rate Swap			(57,443)	(57,443)	.12/07/2021
000000-00-0	Interest Rate Swap			(170,592)	(170,592)	.12/30/2021
000000-00-0	Interest Rate Swap			(497,041)	(497,041)	.01/03/2022
000000-00-0	Interest Rate Swap			(172,044)	(172,044)	.01/22/2022
000000-00-0	Interest Rate Swap			(155,021)	(155,021)	.01/24/2022
000000-00-0	Interest Rate Swap			(27,822)	(27,822)	.01/30/2022
000000-00-0	Interest Rate Swap			(80,372)	(80,372)	.01/31/2022
000000-00-0	Interest Rate Swap			(483,829)	(483,829)	.02/04/2022
000000-00-0	Interest Rate Swap			(39,217)	(39,217)	.02/16/2022
000000-00-0	Interest Rate Swap			(239,454)	(239,454)	.02/19/2022
000000-00-0	Interest Rate Swap			(34,034)	(34,034)	.03/03/2022
000000-00-0	Interest Rate Swap			(326,875)	(326,875)	.03/04/2022
000000-00-0	Interest Rate Swap			(121,478)	(121,478)	.03/11/2022
000000-00-0	Interest Rate Swap			(62,840)	(62,840)	.04/04/2022
000000-00-0	Interest Rate Swap			(1,086,898)	(1,086,898)	.05/02/2022
000000-00-0	Interest Rate Swap			(138,940)	(138,940)	.05/02/2022
000000-00-0	Interest Rate Swap			(270,765)	(270,765)	.05/31/2022
000000-00-0	Interest Rate Swap			(390,446)	(390,446)	.05/31/2022
000000-00-0	Interest Rate Swap			(553,005)	(553,005)	.06/04/2022
000000-00-0	Interest Rate Swap			(123,436)	(123,436)	.06/10/2022
000000-00-0	Interest Rate Swap			(177,892)	(177,892)	.07/11/2022
000000-00-0	Interest Rate Swap			(337,242)	(337,242)	.08/02/2022
000000-00-0	Interest Rate Swap			(116,814)	(116,814)	.08/16/2022
000000-00-0	Interest Rate Swap			(116,246)	(116,246)	.08/22/2022
000000-00-0	Interest Rate Swap			(131,460)	(131,460)	.09/09/2022
000000-00-0	Interest Rate Swap			(657,322)	(657,322)	.09/14/2022
000000-00-0	Interest Rate Swap			(80,637)	(80,637)	.09/20/2022
000000-00-0	Interest Rate Swap			(80,909)	(80,909)	.10/03/2022
000000-00-0	Interest Rate Swap			(18,792)	(18,792)	.11/05/2022
000000-00-0	Interest Rate Swap			(199,147)	(199,147)	.12/23/2022
000000-00-0	Interest Rate Swap			(131,614)	(131,614)	.01/03/2023
000000-00-0	Interest Rate Swap			(829,693)	(829,693)	.01/22/2023
000000-00-0	Interest Rate Swap			(225,555)	(225,555)	.02/04/2023
000000-00-0	Interest Rate Swap			(124,235)	(124,235)	.03/04/2023
000000-00-0	Interest Rate Swap			(236,715)	(236,715)	.05/02/2023
000000-00-0	Interest Rate Swap			(296,752)	(296,752)	.05/31/2023
000000-00-0	Interest Rate Swap			(636,288)	(636,288)	.06/04/2023
000000-00-0	Interest Rate Swap			(555,036)	(555,036)	.07/01/2023
000000-00-0	Interest Rate Swap			(381,573)	(381,573)	.08/02/2023
000000-00-0	Interest Rate Swap			(619,014)	(619,014)	.04/01/2025
000000-00-0	Interest Rate Swap			(567,400)	(567,400)	.05/31/2025
000000-00-0	Currency Swap			261,174	261,174	.09/30/2021
000000-00-0	Interest Rate Swap			(38,596)	(38,596)	.04/27/2021
000000-00-0	Interest Rate Swap			(25,030)	(25,030)	.09/02/2021
000000-00-0	Interest Rate Swap			(40,719)	(40,719)	.02/13/2022
000000-00-0	Interest Rate Swap			(208,477)	(208,477)	.02/21/2022
000000-00-0	Interest Rate Swap			(125,478)	(125,478)	.02/24/2022
000000-00-0	Interest Rate Swap			(544,114)	(544,114)	.07/31/2022
000000-00-0	Interest Rate Swap			(116,316)	(116,316)	.08/24/2022
000000-00-0	Interest Rate Swap			(587,570)	(587,570)	.01/30/2023
000000-00-0	Interest Rate Swap			(684,169)	(684,169)	.02/21/2023
000000-00-0	Interest Rate Swap			(43,010)	(43,010)	.03/02/2023
000000-00-0	Interest Rate Swap			(130,848)	(130,848)	.03/09/2023
000000-00-0	Currency Swap			215,088	215,088	.11/17/2023
000000-00-0	Interest Rate Swap			681	681	.04/16/2023
000000-00-0	Currency Swap			218,348	218,348	.04/25/2022
000000-00-0	Currency Swap			839,699	839,699	.02/16/2021
000000-00-0	Currency Swap			837,892	837,892	.09/06/2022
000000-00-0	Interest Rate Swap			2,890	2,890	.09/18/2023
000000-00-0	Interest Rate Swap			2,925	2,925	.08/04/2021
000000-00-0	Interest Rate Swap			7,312	7,312	.08/04/2022
000000-00-0	Interest Rate Swap			10,543	10,543	.08/04/2023
000000-00-0	Interest Rate Swap			6,135	6,135	.08/04/2024
9299999. Total - Other Assets				(18,515,860)	(18,515,860)	XXX
9999999 - Totals				2,652,234,593	2,634,805,395	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(89,428,377)	Book/Adjusted Carrying Value \$	(96,541,382)
2. Average balance for the year	Fair Value \$	2,805,011,402	Book/Adjusted Carrying Value \$	2,770,544,796

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9	
					6	7	8		
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*	
BANK OF AMERICA - CALIFORNIA	CONCORD, CA	0.000	0	0	885,905	816,246	59,125	XXX	
BANK OF MONTREAL	TORONTO-ONT., CAN	0.000	0	0	998,165	1,710,402	1,699,687	XXX	
CITIBANK	NEW CASTLE, DE	0.000	0	0	(561,318,804)	(571,440,236)	(513,136,858)	XXX	
CITIBANK - BEIJING CHINA	BEIJING, CN	0.000	0	0	73	73	73	XXX	
CITIBANK - KUALA LUMPUR									
MALAYSIA	KUALA LUMPUR, MY	0.000	0	0	23,691	24,115	24,173	XXX	
CITIBANK - NEW YORK	NEW YORK, NY	0.000	0	0	101,535,719	58,914,524	54,431,019	XXX	
FEDERAL HOME LOAN BANK OF BOSTON	BOSTON, MA	0.018	(2,650)	0	2,650	0	0	XXX	
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY	0.000	0	0	936,715	8,815,475	5,614,811	XXX	
INDUSTRIAL BANK NA	WASHINGTON, DC	0.010	8,543	0	2,513,807	2,517,013	2,519,152	XXX	
JP MORGAN CHASE BANK	NEW YORK, NY	0.002	180	0	54,363,313	73,622,222	59,105,393	XXX	
JP MORGAN CHASE BANK - LONDON									
	LONDON, ENG	0.000	(5,848)	0	15,407,225	4,875,545	(3,390,002)	XXX	
PNC BANK- N A	PHILADELPHIA, PA	0.000	0	0	4,619,667	17,344,617	4,530,667	XXX	
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT., CAN	0.000	0	0	272,602	348,897	104,020	XXX	
THE BANK OF NEW YORK MELLON	NEW YORK, NY	0.000	0	0	(12,910,675)	(12,629,390)	(9,859,355)	XXX	
UMB - BANK	KANSAS CITY, MO	0.000	0	0	75,814	(37,797)	29,860	XXX	
WELLS FARGO - DELAWARE	WILMINGTON, DE	0.000	0	0	(5,450,608)	(5,510,222)	(5,769,674)	XXX	
WELLS FARGO - NEW JERSEY	NEWARK, NJ	0.000	0	0	(217,751,704)	(223,427,014)	(180,173,634)	XXX	
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC	0.000	0	0	(42,625,752)	(34,270,668)	(31,545,379)	XXX	
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA	0.000	0	0	(102,394,670)	(134,413,902)	(107,951,920)	XXX	
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS	0.005	37,804	2,292	135,000,000	0	125,000,000	XXX	
AUSTRALIA AND NEW ZEALAND BANK									
	CAYMAN ISLANDS	0.006	333	0	0	0	0	XXX	
BANK OF MONTREAL	CHICAGO, IL	0.009	560	12,024	0	0	163,750,000	XXX	
BANK OF NOVA SCOTIA	HOUSTON, TX	0.005	22,313	0	0	0	0	XXX	
BANK OF NOVA SCOTIA TD	TORONTO, CANADA	0.005	3,014	0	50,000,000	0	0	XXX	
BNP PARIBAS SA	NEW YORK, NY	0.004	196,444	41,749	74,000,066	85,000,000	85,000,000	XXX	
CALYON	CAYMAN ISLANDS	0.003	19,566	0	215,000,000	40,000,000	0	XXX	
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY	0.007	17,903	111	0	0	50,000,000	XXX	
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS	0.010	6,935	0	0	0	0	XXX	
CR INDUS NY	NEW YORK, NY	0.001	583	0	0	0	0	XXX	
CREDIT AGRICOLE	NEW YORK, NY	0.009	260,826	0	39,410,592	0	0	XXX	
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY	0.006	56,906	17,970	50,000,000	50,000,000	73,000,768	XXX	
CREDIT SUISSE AG	NEW YORK, NY	0.011	317,157	25,577	29,000,000	79,000,000	79,000,000	XXX	
CREDIT SUISSE AG TD	ZURICH, SWITZERLAND	0.002	(14)	0	0	0	0	XXX	
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY	0.005	0	58,985	50,000,000	50,000,000	50,000,000	XXX	
MITSUBISHI UFJ TR&BK	NEW YORK, NY	0.013	0	42,222	49,000,000	49,000,000	49,000,000	XXX	
MIZUHO BANK LTD	NEW YORK, NY	0.006	120,844	11,483	134,999,842	79,149,000	125,000,000	XXX	
MUFG BANK LTD	NEW YORK, NY	0.007	359,125	68,606	136,500,000	136,500,000	136,500,000	XXX	
NATIXIS	NEW YORK, NY	0.006	146,222	42,138	50,000,000	50,000,000	50,000,000	XXX	
NATIXIS SA	NEW YORK, NY	0.008	1,790	0	0	0	0	XXX	
NORDEA BANK AB	NEW YORK, NY	0.014	274,372	8,577	50,000,000	50,000,000	10,062,243	XXX	
NORINCHUKIN BANK	NEW YORK, NY	0.011	88,593	46,181	141,250,008	175,000,007	125,000,000	XXX	
NORTHERN TR CO	CAYMAN ISLANDS	0.014	142	0	0	0	0	XXX	
ROYAL BANK OF CANADA	NEW YORK, NY	0.011	2,177	250	0	0	150,000,000	XXX	
SKANDINAVISKA ENSKILDA BANKEN									
	NEW YORK, NY	0.003	43,154	12,147	50,001,727	51,151,617	126,150,940	XXX	
SOCIETE GENERALE	NEW YORK, NY	0.001	5,678	1,815	0	60,000,000	99,000,000	XXX	
STATE STREET BANK AND TRUST CO	BOSTON, MA	0.004	13,151	0	0	0	0	XXX	
SUMITOMO MITSUI BANKING CORP	NEW YORK, NY	0.007	262,019	72,838	179,001,996	154,001,799	154,001,077	XXX	
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY	0.013	180,340	8,194	49,000,000	25,000,000	25,000,000	XXX	
SVENSKA HANDELSBANKEN AB	NEW YORK, NY	0.011	75,828	15,201	71,003,815	71,002,234	71,000,713	XXX	
SWEDBANK AB	NEW YORK, NY	0.003	179,951	0	0	0	0	XXX	
TORONTO-DOMINION BANK	NEW YORK, NY	0.014	(523)	648	0	0	5,000,834	XXX	
UBS AG	STAMFORD, CT	0.029	(45)	0	0	0	0	XXX	
WESTPAC BANKING CORPORATION	NEW YORK, NY	0.003	3,071	24,665	0	49,976,878	49,978,938	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	XXX	
0199999. Totals - Open Depositories		XXX	XXX	2,696,444	513,673	792,351,179	442,041,435	1,077,736,671	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	XXX	
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX	
0399999. Total Cash on Deposit		XXX	XXX	2,696,444	513,673	792,351,179	442,041,435	1,077,736,671	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	2,696,444	513,673	792,351,179	442,041,435	1,077,736,671	XXX

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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
	CITIBANK US GOVT MMF Dollars on Deposit Cash Account		.09/30/2020	1.900	12/31/2020	2	.0	131,942
	UNITED STATES TREASURY BOND		.09/30/2020	9.875	12/31/2020	30,000	.0	0
	ELECTRICITE DE FRANCE SA COMMERCIAL PAPER	LS	.09/29/2020	0.240	12/28/2020	59,964,800	.0	400
	ELECTRICITE DE FRANCE SA COMMERCIAL PAPER	LS	.09/16/2020	0.230	12/14/2020	31,494,103	.0	3,020
	U.S. TREASURY BILL TREASURY BILL		.07/24/2020	0.105	10/20/2020	24,998,615	.0	4,813
	U.S. TREASURY BILL TREASURY BILL		.09/25/2020	0.085	12/03/2020	49,992,563	.0	354
	U.S. TREASURY BILL TREASURY BILL		.09/11/2020	0.102	11/10/2020	49,994,306	.0	2,278
	U.S. TREASURY BILL TREASURY BILL		.09/23/2020	0.086	11/17/2020	81,990,793	.0	1,371
	U.S. TREASURY BILL TREASURY BILL		.09/24/2020	0.093	11/24/2020	99,986,125	.0	514
	U.S. TREASURY BILL TREASURY BILL		.09/10/2020	0.100	10/22/2020	99,994,108	.0	12,267
	U.S. TREASURY BILL TREASURY BILL		.09/03/2020	0.097	10/06/2020	99,998,653	.0	6,197
	U.S. TREASURY BILL TREASURY BILL		.07/01/2020	0.140	10/01/2020	100,000,000	.0	35,389
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						698,444,067	0	198,543
0599999. Total - U.S. Government Bonds						698,444,067	0	198,543
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
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.08/13/2020	0.110	11/13/2020	24,996,715	.0	3,667
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.07/23/2020	0.109	10/23/2020	24,998,335	.0	5,223
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.09/09/2020	0.110	12/09/2020	49,989,458	.0	3,208
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.09/04/2020	0.105	12/04/2020	49,990,667	.0	3,354
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.09/02/2020	0.100	12/02/2020	49,991,389	.0	4,028
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.07/17/2020	0.124	10/16/2020	64,996,642	.0	17,016
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.08/18/2020	0.102	11/18/2020	99,986,333	.0	12,243
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.07/14/2020	0.140	10/14/2020	124,993,681	.0	37,917
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.07/21/2020	0.119	10/21/2020	180,988,034	.0	42,480
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						670,931,253	0	129,135
3199999. Total - U.S. Special Revenues Bonds						670,931,253	0	129,135
	STIFs - Subsidiary Accounts SSLM ALM		.09/02/2020	0.090	12/31/2020	44,129,227	3,157	179,360
	New Orleans Jazz Orchestra Inc Purchase Obligation		.09/30/2020	0.000	12/24/2020	856,870	.0	0
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER	LS	.09/24/2020	0.270	12/15/2020	29,983,125	.0	1,350
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER		.09/25/2020	0.270	12/15/2020	43,206,683	.0	1,945
	AMERICAN HONDA FINANCE CORP. COMMERCIAL PAPER	LS	.09/24/2020	0.240	12/04/2020	77,466,933	.0	3,100
	BAT INTL FIN PLC COMMERCIAL PAPER		.09/14/2020	0.350	10/15/2020	5,999,183	.0	933
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	.09/30/2020	0.350	11/02/2020	19,993,778	.0	194
	BNG BANK NV COMMERCIAL PAPER		.09/16/2020	0.180	12/09/2020	24,991,375	.0	1,875
	BNP PARIBAS SA COMMERCIAL PAPER		.09/23/2020	0.170	12/23/2020	49,980,403	.0	1,653
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		.09/01/2020	0.150	12/01/2020	24,993,646	.0	3,021
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		.09/04/2020	0.150	12/03/2020	39,989,500	.0	4,500
	DNB BANK ASA COMMERCIAL PAPER		.07/10/2020	0.225	10/08/2020	36,998,381	.0	19,194
	DNB BANK ASA CORP FRGN FLOATER		.08/28/2020	0.672	10/02/2020	950,015	1,614	(1,515)
	ENI FINANCE COMMERCIAL PAPER	LS	.09/30/2020	0.300	12/03/2020	4,997,375	.0	0
	ENI FINANCE COMMERCIAL PAPER	LS	.09/24/2020	0.300	12/15/2020	5,496,563	.0	138
	ENI FINANCE COMMERCIAL PAPER		.09/25/2020	0.300	12/15/2020	9,993,750	.0	167
	ENI FINANCE COMMERCIAL PAPER	LS	.09/24/2020	0.300	12/14/2020	9,993,833	.0	500
	ENI FINANCE COMMERCIAL PAPER	LS	.09/30/2020	0.130	10/01/2020	10,000,000	.0	36
	ENI FINANCE COMMERCIAL PAPER	LS	.09/24/2020	0.300	12/11/2020	12,992,308	.0	650
	FED DESJA QUEBEC COMMERCIAL PAPER		.09/14/2020	0.170	12/14/2020	48,982,877	.0	3,934
	FED DESJA QUEBEC COMMERCIAL PAPER		.07/14/2020	0.210	10/14/2020	107,491,848	.0	49,540
	GLAXOSMITHKLINE LLC COMMERCIAL PAPER		.09/24/2020	0.120	10/07/2020	49,999,000	.0	1,167
	GLAXOSMITHKLINE LLC COMMERCIAL PAPER		.09/24/2020	0.140	10/13/2020	63,382,042	.0	1,725
	GLENCORE FUNDING LLC COMMERCIAL PAPER		.09/17/2020	0.500	12/16/2020	8,990,500	.0	1,250
	GLENCORE FUNDING LLC COMMERCIAL PAPER	LS	.09/17/2020	0.500	12/17/2020	165,822,473	.0	23,056
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	.09/18/2020	0.190	10/01/2020	87,000,000	.0	5,986
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	.09/30/2020	0.170	10/15/2020	108,992,794	.0	0
	KFII COMMERCIAL PAPER		.09/11/2020	0.160	12/10/2020	74,976,667	.0	6,667
	KFII COMMERCIAL PAPER		.09/04/2020	0.170	12/03/2020	74,977,688	.0	9,563
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	.07/08/2020	1.998	10/06/2020	12,835,492	16,385	44,403
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		.09/21/2020	0.200	12/18/2020	9,995,667	.0	566
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		.07/07/2020	0.240	10/06/2020	23,749,208	.0	13,617
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		.07/14/2020	0.240	10/13/2020	32,997,360	.0	17,380
	PARKER HANFIFIN CORPORATION COMMERCIAL PAPER		.09/18/2020	0.170	10/19/2020	799,932	.0	49
	REALTY INCOME CORP COMMERCIAL PAPER	LS	.09/15/2020	0.200	10/01/2020	27,500,000	.0	3,229
	RYDER SYSTEM INC COMMERCIAL PAPER		.09/09/2020	0.240	10/09/2020	2,749,853	.0	403

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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
	SKANDINAVISKA ENSKILDA BANKEN COMMERCIAL PAPER		.07/10/2020	0.230	10/07/2020	49,998,083	.0	26,514
	SWEDBANK COMMERCIAL PAPER		.07/23/2020	0.200	10/23/2020	39,995,111	.0	15,333
	SWEDBANK COMMERCIAL PAPER		.07/20/2020	0.210	10/16/2020	61,994,575	.0	26,040
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER	LS	.09/23/2020	0.110	10/01/2020	50,000,000	.0	1,222
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		.09/17/2020	0.190	12/17/2020	48,980,087	.0	3,621
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		.08/03/2020	0.180	11/03/2020	49,991,750	.0	14,500
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		.07/08/2020	0.240	10/07/2020	49,998,000	.0	28,000
	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER	LS	.09/28/2020	0.280	12/11/2020	33,896,271	.0	.0
	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER	LS	.09/29/2020	0.290	12/15/2020	52,967,979	.0	.0
	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER		.09/28/2020	0.280	12/07/2020	7,995,831	.0	.0
	UDR INC COMMERCIAL PAPER	LS	.09/29/2020	0.230	10/29/2020	42,992,308	.0	549
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,843,066,344	21,156	515,405
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,843,066,344	21,156	515,405
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
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						3,212,441,665	21,156	843,083
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						0	0	0
8399999. Total Bonds						3,212,441,665	21,156	843,083
74440E-30-0	DRYDEN CORE FUND MM SER MMIF PRU Institutional Money Market	LS	.09/30/2020	0.000 .....	.....	402,387,128	37,337	106,389
74440E-30-0	DRYDEN CORE FUND MM SER MMIF PRU Institutional Money Market	LS	.09/17/2020	0.000 .....	.....	387,279,391	217,466	276,704
38141W-27-3	Goldman Sachs MMKT	LS	.09/24/2020	0.090 .....	.....	557,041	.41	849
38141W-27-3	Goldman Sachs MMKT		.09/25/2020	0.090 .....	.....	2,406,147	.178	1,180
38141W-27-3	Goldman Sachs MMKT		.09/30/2020	0.090 .....	.....	9,215,098	.680	4,294
38141W-27-3	Goldman Sachs MMKT		.09/16/2020	0.090 .....	.....	96,783	.7	.3
38141W-27-3	Goldman Sachs MMKT		.09/23/2020	0.090 .....	.....	134,860	.10	215
38141W-27-3	Goldman Sachs MMKT		.09/21/2020	0.090 .....	.....	531,067	.39	598
38141W-27-3	Goldman Sachs MMKT		.09/11/2020	0.090 .....	.....	3,421,968	.252	6,676
38141W-27-3	Goldman Sachs MMKT		.09/28/2020	0.090 .....	.....	10,495,151	.774	11,048
481200-66-2	J.P. MORGAN USGOVT MMKT CAP MONEY MARKET		.09/30/2020	1.000 .....	.....	1,918,882	.682	.0
857492-70-6	STATE STR INSTL INVT TR MMKT		.09/30/2020	0.000 .....	.....	7,302,381	.0	.0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						825,745,895	257,466	407,956
8899999 - Total Cash Equivalents						4,038,187,560	278,622	1,251,039