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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 751 Broad Street (Street and Number)
Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Mail Address 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number or P.O. Box), Newark, NJ, US 07102-4061 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number)
Newark, NJ, US 07102-4061 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Richard Renwick Benn (Name), 973-802-5807 (Area Code) (Telephone Number)
richard.benn@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

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

OTHER

Robert Michael Falzon, Vice Chairman	Timothy Patrick Harris, 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 of New Jersey
County of Essex SS:

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

DocuSigned by: Charles Lowrey 01FEF33F03F145E...
Charles Frederick Lowrey
President

DocuSigned by: Margaret Mary Foran 139DEB6C9F404D6...
Margaret Mary Foran
Secretary

DocuSigned by: Nandini Mongia A14E76A4F8BF4CD...
Nandini Mongia
Treasurer

Subscribed and sworn to before me this 13th day of May 2020

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	93,358,131,031	0	93,358,131,031	90,272,310,543
2.	Stocks:				
	2.1 Preferred stocks	99,649,622	0	99,649,622	100,584,810
	2.2 Common stocks	6,807,678,502	0	6,807,678,502	7,352,135,853
3.	Mortgage loans on real estate:				
	3.1 First liens	21,052,061,954	0	21,052,061,954	21,366,418,522
	3.2 Other than first liens	54,319,437	0	54,319,437	62,386,812
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	281,997,356	0	281,997,356	274,131,752
	4.2 Properties held for the production of income (less $ (254,903,134) encumbrances)	255,030,153	0	255,030,153	258,080,298
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 1,024,542,926), cash equivalents ($ 5,644,423,016) and short-term investments ($ 1,827,034,890)	8,496,000,832	0	8,496,000,832	5,827,311,204
6.	Contract loans (including $ 0 premium notes)	2,970,076,051	0	2,970,076,051	2,943,075,392
7.	Derivatives	7,594,112,746	0	7,594,112,746	3,455,261,139
8.	Other invested assets	6,736,027,723	0	6,736,027,723	6,568,858,996
9.	Receivables for securities	153,315,367	0	153,315,367	81,906,014
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	118,847,855	0	118,847,855	82,858,715
12.	Subtotals, cash and invested assets (Lines 1 to 11)	147,977,248,629	0	147,977,248,629	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	965,675,327	3,945	965,671,382	922,034,893
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,472,915,867	21,991,957	1,450,923,910	1,428,553,128
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,939,593,313 earned but unbilled premiums)	1,939,593,313	0	1,939,593,313	1,978,760,851
	15.3 Accrued retrospective premiums ($ 65,228,852) and contracts subject to redetermination ($ 0)	65,228,852	0	65,228,852	53,841,066
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	418,536,998	3,682,006	414,854,992	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	18,818,466	0	18,818,466	10,144,246
17.	Amounts receivable relating to uninsured plans	14,226,309	613,627	13,612,682	10,544,210
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	2,701,163,314	1,167,369,337	1,533,793,977	1,542,302,639
19.	Guaranty funds receivable or on deposit	43,070,912	0	43,070,912	43,056,594
20.	Electronic data processing equipment and software	328,235,769	224,393,316	103,842,453	121,646,619
21.	Furniture and equipment, including health care delivery assets ($ 0)	189,755,255	189,755,255	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	929,357,215	0	929,357,215	813,973,189
24.	Health care ($ 0) and other amounts receivable	22,703,559	22,703,559	0	0
25.	Aggregate write-ins for other than invested assets	2,491,078,914	2,237,725,866	253,353,048	270,779,348
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	159,577,608,699	3,868,238,868	155,709,369,831	146,040,210,883
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	143,149,957,422	0	143,149,957,422	146,278,049,739
28.	Total (Lines 26 and 27)	302,727,566,121	3,868,238,868	298,859,327,253	292,318,260,622
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	118,847,855	0	118,847,855	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)	118,847,855	0	118,847,855	82,858,715
2501.	Prepaid reinsurance asset	166,040,762	0	166,040,762	157,235,325
2502.	Miscellaneous assets	139,668,869	91,873,152	47,795,717	72,354,859
2503.	Leasehold improvements	39,516,569	0	39,516,569	41,189,164
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,145,852,714	2,145,852,714	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,491,078,914	2,237,725,866	253,353,048	270,779,348

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 78,020,518,429 less $ 0 included in Line 6.3 (including $ 151,840 Modco Reserve)	78,020,518,429	75,717,414,035
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,530,700,728	12,354,867,909
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	20,452,011,535	16,720,616,538
4.	Contract claims:		
	4.1 Life	1,925,586,678	1,921,391,306
	4.2 Accident and health	130,407,958	129,638,675
5.	Policyholders' dividends/refunds to members $ 8,605,000 and coupons $ 0 due and unpaid	8,605,000	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 $ 1,099,155,768 Modco)	1,141,156,374	1,512,929,282
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 370,078,493 Modco)	383,935,725	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 $ 14,232,853 accident and health premiums	46,660,668	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 $ 83,590,583 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	378,091,603	408,954,802
	9.3 Other amounts payable on reinsurance, including $ (2,363,411) assumed and $ 452,336,490 ceded	449,973,079	519,050,882
	9.4 Interest Maintenance Reserve	820,951,791	479,746,689
10.	Commissions to agents due or accrued-life and annuity contracts $ 37,078,526 , accident and health $ 11,562,157 and deposit-type contract funds $ (14,600)	48,626,083	72,269,043
11.	Commissions and expense allowances payable on reinsurance assumed	103,927,330	82,808,312
12.	General expenses due or accrued	2,080,599,766	2,492,502,207
13.	Transfers to Separate Accounts due or accrued (net) (including $ (318,301,491) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(424,301,047)	(502,017,041)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(23,296,806)	7,101,261
15.1	Current federal and foreign income taxes, including $ 3,338,399,959 on realized capital gains (losses)	402,519,831	126,861,815
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,715,519	4,158,328
17.	Amounts withheld or retained by reporting entity as agent or trustee	87,046,575	85,793,032
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	503,836,125	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	1,433,078,794	1,433,148,932
22.	Borrowed money $ 300,478,255 and interest thereon $ 1,977,443	302,455,698	181,278,602
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	3,426,487,532	3,204,619,618
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	17,496,400	27,730,548
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	639,463	497,272
	24.04 Payable to parent, subsidiaries and affiliates	811,367,012	2,424,264,168
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	46,553	47,060
	24.07 Funds held under coinsurance	55,547,914	53,535,841
	24.08 Derivatives	3,560,518,183	1,329,435,428
	24.09 Payable for securities	507,389,339	51,696,230
	24.10 Payable for securities lending	2,665,233,569	2,796,858,729
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	13,212,567,162	9,870,194,697
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	145,064,100,563	134,944,195,178
27.	From Separate Accounts Statement	142,696,410,919	145,890,751,591
28.	Total liabilities (Lines 26 and 27)	287,760,511,482	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	345,861,668	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)	8,979,259,010	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 $ 453,546,503 in Separate Accounts Statement)	11,096,315,771	11,480,813,853
38.	Totals of Lines 29, 30 and 37	11,098,815,771	11,483,313,853
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	298,859,327,253	292,318,260,622
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	7,835,494,071	6,812,385,297
2502.	Collateral liabilities for derivatives	4,412,815,865	2,054,765,866
2503.	Deferred gains on affiliated reinsurance	681,226,311	700,372,407
2598.	Summary of remaining write-ins for Line 25 from overflow page	283,030,915	302,671,127
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,212,567,162	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	5,594,281,252	6,176,013,996	29,746,033,045
2.	Considerations for supplementary contracts with life contingencies	538,888	3,091,415	7,370,994
3.	Net investment income	1,191,653,983	1,205,548,026	5,196,450,133
4.	Amortization of Interest Maintenance Reserve (IMR)	60,070,082	7,932,280	40,860,724
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(36,946,831)	(31,736,868)	(336,489,568)
6.	Commissions and expense allowances on reinsurance ceded	97,949,880	102,278,235	404,522,767
7.	Reserve adjustments on reinsurance ceded	(2,005,258)	(724,866)	(267,511,074)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	191,190,120	174,675,470	746,775,056
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	107,903,460	119,997,562	451,288,157
9.	Totals (Lines 1 to 8.3)	7,204,635,576	7,757,075,250	35,989,300,234
10.	Death benefits	1,213,751,352	1,149,538,253	4,572,195,136
11.	Matured endowments (excluding guaranteed annual pure endowments)	323,560	338,814	1,189,696
12.	Annuity benefits	3,271,741,777	2,989,849,482	12,233,370,391
13.	Disability benefits and benefits under accident and health contracts	272,911,959	260,097,417	1,055,533,206
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,688,185,280	3,101,878,043	14,422,832,628
16.	Group conversions	91,716	604,164	836,765
17.	Interest and adjustments on contract or deposit-type contract funds	127,002,132	129,190,167	528,117,714
18.	Payments on supplementary contracts with life contingencies	4,332,878	4,456,858	17,871,400
19.	Increase in aggregate reserves for life and accident and health contracts	2,522,044,600	1,077,006,881	5,133,216,628
20.	Totals (Lines 10 to 19)	10,100,385,254	8,712,960,079	37,965,163,564
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	49,824,049	59,538,893	212,008,798
22.	Commissions and expense allowances on reinsurance assumed	304,012,717	242,613,916	1,043,130,113
23.	General insurance expenses and fraternal expenses	369,225,840	521,850,092	2,021,793,329
24.	Insurance taxes, licenses and fees, excluding federal income taxes	80,841,365	82,077,407	294,884,528
25.	Increase in loading on deferred and uncollected premiums	323,298	(696,471)	(667,917)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,131,819,934)	(1,985,888,640)	(4,570,667,068)
27.	Aggregate write-ins for deductions	(384,035,455)	(227,685,162)	(1,091,076,776)
28.	Totals (Lines 20 to 27)	8,388,757,134	7,404,770,114	35,874,568,571
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(1,184,121,558)	352,305,136	114,731,663
30.	Dividends to policyholders and refunds to members	27,193,317	33,709,859	(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)	(1,211,314,875)	318,595,277	240,099,911
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(278,340,502)	108,537,700	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)	(932,974,373)	210,057,577	(29,730,851)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 458,605,272 (excluding taxes of $ 106,668,087 transferred to the IMR)	(314,647,444)	(93,427,216)	(139,566,778)
35.	Net income (Line 33 plus Line 34)	(1,247,621,817)	116,630,361	(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)	(1,247,621,817)	116,630,361	(169,297,629)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 362,703,801	639,312,159	477,159,633	1,327,809,303
39.	Change in net unrealized foreign exchange capital gain (loss)	(14,240,998)	(1,988,804)	1,704,642
40.	Change in net deferred income tax	482,866,673	161,416,067	397,792,995
41.	Change in nonadmitted assets	(229,968,109)	(49,046,331)	137,254,031
42.	Change in liability for reinsurance in unauthorized and certified companies	10,234,148	188,511	(19,665,700)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	185,414,264
44.	Change in asset valuation reserve	(221,867,914)	125,720,196	(655,817,578)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	1,216,324	(930,992)	50,478,387
47.	Other changes in surplus in Separate Accounts Statement	103,195,188	37,191,254	467,108,029
48.	Change in surplus notes	156,502	143,874	(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	0	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	92,219,762	91,575,712	(349,789,825)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(384,498,082)	958,059,481	788,478,219
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,098,815,771	11,652,895,115	11,483,313,853
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	107,903,460	119,997,562	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)	107,903,460	119,997,562	451,288,157
2701.	Reserve adjustment on reinsurance assumed	(419,089,471)	(266,036,479)	(1,311,869,472)
2702.	Miscellaneous deductions	(816,472)	4,875,180	3,618,262
2703.	Interest on taxes and miscellaneous items	(4,454)	7,745	160,938
2798.	Summary of remaining write-ins for Line 27 from overflow page	35,874,942	33,468,392	217,013,496
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(384,035,455)	(227,685,162)	(1,091,076,776)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	93,608,897	92,775,161	(179,714,406)
5302.	Deferred reinsurance allowance	(1,389,135)	(1,199,449)	3,972,964
5303.	Reserve increase for Group Annuity Insurance Contracts	0	0	(174,048,383)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	92,219,762	91,575,712	(349,789,825)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,553,298,435	5,923,810,205	26,189,473,456
2.	Net investment income	1,144,481,025	1,137,972,887	5,160,404,200
3.	Miscellaneous income	388,369,240	387,062,125	1,600,663,892
4.	Total (Lines 1 to 3)	7,086,148,700	7,448,845,217	32,950,541,548
5.	Benefit and loss related payments	7,776,767,685	7,568,272,838	31,917,668,421
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,209,535,927)	(2,013,283,126)	(7,644,251,033)
7.	Commissions, expenses paid and aggregate write-ins for deductions	867,674,564	987,345,798	1,985,004,298
8.	Dividends paid to policyholders	14,483,500	15,453,788	62,496,010
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	873,243	14,441,717	179,014,374
10.	Total (Lines 5 through 9)	6,450,263,065	6,572,231,015	26,499,932,070
11.	Net cash from operations (Line 4 minus Line 10)	635,885,635	876,614,202	6,450,609,478
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,573,665,372	3,854,931,624	14,139,677,117
	12.2 Stocks	43,226,077	12,218,811	470,218,123
	12.3 Mortgage loans	703,678,415	522,096,240	3,023,348,357
	12.4 Real estate	0	11,658	195,773
	12.5 Other invested assets	71,929,392	94,678,956	647,315,308
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	487,869	1,081,947	4,287,509
	12.7 Miscellaneous proceeds	1,392,349,610	217,290,268	548,058,255
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,785,336,735	4,702,309,504	18,833,100,442
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,967,285,537	4,427,071,317	19,367,188,034
	13.2 Stocks	258,040,245	96,128,773	350,370,843
	13.3 Mortgage loans	602,708,553	1,057,335,501	5,269,544,466
	13.4 Real estate	15,521,246	4,422,858	43,476,908
	13.5 Other invested assets	213,713,979	231,158,115	1,259,071,944
	13.6 Miscellaneous applications	48,638,733	273,801,078	311,112,342
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,105,908,293	6,089,917,642	26,600,764,537
14.	Net increase (or decrease) in contract loans and premium notes	27,000,659	12,598,261	40,442,164
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,347,572,217)	(1,400,206,399)	(7,808,106,259)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	156,502	143,874	587,300
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	109,364,642	(6,974,995)	(48,813,575)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,604,392,865	(59,367,803)	(525,515,294)
	16.5 Dividends to stockholders	0	0	600,000,000
	16.6 Other cash provided (applied)	666,462,201	722,707,821	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)	4,380,376,210	656,508,897	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)	2,668,689,628	132,916,700	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)	8,496,000,832	3,877,348,557	5,827,311,204

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

20.0001.	Structure change of an other invested asset with underlying mortgage loans	90,237,420	0	0
20.0002.	Mortgage loan modification and transfer to other invested assets	81,134,872	0	0
20.0003.	Mortgage loan modification	58,494,488	0	0
20.0004.	Amortization of deferred gains related to reinsurance transactions with affiliates	20,193,957	22,981,605	92,212,558
20.0005.	Mortgage loan modification and transfer to bonds	16,292,161	0	0
20.0006.	Dividend distribution from a subsidiary related to a tax payment agreement	10,401,598	22,881,873	29,726,305
20.0007.	Transfer of deferred taxes from subsidiaries	5,209,239	0	0
20.0008.	Asset transfer from mortgage loans to other invested assets	680,732	0	0
20.0009.	Asset transfer from common stocks to other invested assets	0	65,905,320	255,593,006
20.0010.	In-kind assets receipt related to pension risk transfer transactions	0	0	3,134,613,260

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

20.0011. Repayment of a surplus note by parent	0	0	500,000,000
20.0012. Transfer of bonds from an affiliate	0	0	23,065,810
20.0013. Transfer of bonds to an affiliate	0	0	19,918,984
20.0014. Contribution of tax credits from parent	0	0	14,900,000
20.0015. Contribution of tax credits to a subsidiary	0	0	5,900,000
20.0016. 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	0	0	50,249,431
2.	Ordinary life insurance	600,828,835	639,939,492	2,566,880,117
3.	Ordinary individual annuities	58,705,835	112,616,301	253,343,324
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	1,020,172,823	1,170,220,259	4,599,429,745
6.	Group annuities	2,184,402,236	2,775,200,154	16,386,751,458
7.	A & H - group	393,506,096	382,906,920	1,459,090,984
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	51,730,544	52,184,890	209,352,179
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	4,309,346,369	5,133,068,016	25,525,097,238
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	4,309,346,369	5,133,068,016	25,525,097,238
14.	Deposit-type contracts	6,426,299,011	777,891,769	5,168,385,015
15.	Total (Lines 13 and 14)	10,735,645,380	5,910,959,785	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 #	03/31/2020	12/31/2019
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	($1,247,621,817)	($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	($1,247,621,817)	($169,297,629)
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,098,815,771	$11,483,313,853
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	39,516,569	41,189,164
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(54,407,905)	(55,781,958)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,113,707,107	$11,497,906,647
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$298,859,327,253	$292,318,260,622
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(1,688,236,255)	(2,613,704,365)
Admit leasehold improvements	19	2	25	39,516,569	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	(54,407,905)	(55,781,958)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$300,562,454,844	$294,946,557,781
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$287,760,511,482	$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	(1,688,236,255)	(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	$289,448,747,737	$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.

During 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 March 31, 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 March 31, 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

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

NOTES TO FINANCIAL STATEMENTS

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.

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 March 31, 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 three months ended March 31, 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
Total	$1,340,650	$1,335,683	$4,967	$1,335,683	$1,157,588	

NOTES TO FINANCIAL STATEMENTS

(4) As of March 31, 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	($271,113,371)
2. 12 Months or Longer	($204,160,387)

b. Aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$7,352,783,869
2. 12 Months or Longer	$1,930,851,752

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 March 31, 2020.

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of March 31, 2020. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of March 31, 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

March 31, 2020	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,665,233,569
(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	$2,665,233,569
(g) Securities Received	0
(h) Total Collateral Received	$2,665,233,569
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 $2,553,394,304 as of March 31, 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 March 31, 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:

March 31, 2020		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	276,127,540	274,314,540
(c) 31 to 60 Days	81,938,034	81,868,318
(d) 61 to 90 Days	118,418,606	118,021,034
(e) 91 to 120 Days	93,810,093	93,419,565
(f) 121 to 180 Days	111,457,906	111,104,114
(g) 181 to 365 Days	378,409,854	376,633,571
(h) 1 to 2 years	908,094,928	898,280,617
(i) 2 to 3 years	516,052,749	500,849,389
(j) Greater than 3 years	103,224,871	98,903,156
(k) Subtotal	$2,587,534,581	$2,553,394,304
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,587,534,581	$2,553,394,304
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 March 31, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

December 31, 2019		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(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
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 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 March 31, 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 March 31, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$8,261,475,825	XXX	XXX	XXX
Overnight	857,732,500	XXX	XXX	XXX
2 Days to 1 Week	856,098,750	XXX	XXX	XXX
>1 Week to 1 Month	1,236,244,875	XXX	XXX	XXX
>1 Month to 3 Months	553,428,550	XXX	XXX	XXX
>3 Months to 1 Year	0	XXX	XXX	XXX
> 1 Year	$0	XXX	XXX	XXX
b. Ending Balance				
Open - No Maturity	$7,282,065,521	XXX	XXX	XXX
Overnight	0	XXX	XXX	XXX
2 Days to 1 Week	0	XXX	XXX	XXX
>1 Week to 1 Month	553,428,550	XXX	XXX	XXX
>1 Month to 3 Months	0	XXX	XXX	XXX
>3 Months to 1 Year	0	XXX	XXX	XXX
> 1 Year	$0	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of March 31, 2020.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	XXX	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	XXX	XXX	XXX
3. Fair Value	$8,796,692,355	XXX	XXX	XXX
b. Ending Balance				
1. BACV	$5,635,789,608	XXX	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	XXX	XXX	XXX
3. Fair Value	$7,909,573,243	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$5,635,789,608	$0	$0
b. Bonds - FV	$0	$7,909,573,243	$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	$5,635,789,608	$0	$0
q. Total Assets- FV	$0	$7,909,573,243	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$8,581,086,122	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$7,835,494,071	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$7,835,494,071	$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	$7,835,494,071	$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	$7,282,065,521
b. 30 Days or Less	$553,428,550
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	$811,784,651	$806,454,628
b. 31 to 60 Days	$240,888,823	$240,683,866
c. 61 to 90 Days	$348,137,700	$346,968,882
d. 91 to 120 Days	$275,791,373	$274,643,264
e. 121 to 180 Days	$327,674,008	$326,633,896
f. 181 to 365 Days	$1,112,483,424	$1,107,261,347
g. 1 to 2 Years	$2,669,699,383	$2,640,846,394
h. 2 to 3 Years	$1,517,138,423	$1,472,442,212
i. > 3 Years	$303,469,788	$290,764,422

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	XXX	XXX	XXX
2. Securities Collateral (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash (Collateral - All)	$7,835,494,071	XXX	XXX	XXX
2. Securities Collateral (FV)	$0	XXX	XXX	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	XXX	XXX	XXX
b - Tri-Party (YES/NO)	Yes	XXX	XXX	XXX

(3) Original (Flow) & Residual Maturity

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

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of March 31, 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	XXX	XXX	XXX
b. Ending Balance	$12,835,492	XXX	XXX	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	XXX	XXX	XXX
2. Securities (FV)	$76,503,252	XXX	XXX	XXX
3. Securities (BACV)	$0	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$0	XXX	XXX	XXX
2. Securities (FV)	$13,092,202	XXX	XXX	XXX
3. Securities (BACV)	$13,092,202	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	$0	XXX	XXX	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	$0	$0
c. 61 to 90 days	$13,092,202	$13,092,202
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	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$12,835,492	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	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	XXX	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Repo Securities Sold/ Acquired with Cash Collateral	$12,835,492	XXX	XXX	XXX
2. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	XXX	XXX	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 March 31, 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 March 31, 2020.

5J. Real Estate

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

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

The Company has $12,180,555 of low-income housing tax credits ("LIHTC") and other tax benefits as of March 31, 2020. The Company has $146,568,406 of LIHTC property investments as of March 31, 2020. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 2 investments, 6-10 years – 4 investments, over 10 years – 2 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the three months ended March 31, 2020.

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 March 31, 2020					6	7	As of March 31, 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	2,421,872,057	0	2,796,897,426	0	5,218,769,483	5,108,481,218	110,288,265	0	5,218,769,483	1.727%	1.746%
c.	Subject to repurchase agreements	5,635,789,608	0	4,129,199	0	5,639,918,807	5,744,444,356	(104,525,549)	0	5,639,918,807	1.866%	1.887%
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	616,374	0	0	0	616,374	50,346,950	(49,730,576)	0	616,374	0.000%	0.000%
i.	FHLB capital stock	190,633,500	0	0	0	190,633,500	30,238,800	160,394,700	0	190,633,500	0.063%	0.064%
j.	On deposit with state	5,284,124	0	0	0	5,284,124	5,291,556	(7,432)	0	5,284,124	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)	4,208,049,533	0	0	0	4,208,049,533	0	4,208,049,533	0	4,208,049,533	1.393%	1.408%
m.	Pledged as collateral not captured in other categories	17,003,626,602	0	0	0	17,003,626,602	12,370,125,206	4,633,501,396	0	17,003,626,602	5.627%	5.688%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total restricted assets	$29,478,737,290	$0	$2,801,026,625	$0	$32,279,763,915	$23,321,793,578	$8,957,970,337	$0	$32,279,763,915	10.682%	10.799%

(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 March 31, 2020							As of December 31, 2019		
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$432,552,396	$0	$0	$0	$432,552,396	$227,442,690	$205,109,706	$432,552,396	0.143%	0.145%
Reinsurance Trust Assets	16,571,074,206	0	0	0	16,571,074,206	12,142,682,516	4,428,391,690	16,571,074,206	5.484%	5.544%
Total	$17,003,626,602	$0	$0	$0	$17,003,626,602	$12,370,125,206	$4,633,501,396	$17,003,626,602	5.627%	5.688%

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

(3) The Company did not have other restricted assets as of March 31, 2020.

NOTES TO FINANCIAL STATEMENTS

(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 March 31, 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

Details of 5GI* securities as of March 31, 2020 and December 31, 2019 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	30	24	$157,392,695	$120,305,672	$153,564,166	$123,250,718
(2) LB&SS	13	11	35,923,567	31,496,032	36,470,813	32,256,948
(3) Preferred Stock	0	0		0		0
(4) Total	43	35	$193,316,262	$151,801,704	$190,034,979	$155,507,666

5P. Short Sales

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

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5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the three months ended March 31, 2020 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	54	0
Aggregate amount of investment income	$11,594,589	$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

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

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					
	03/31/2020			12/31/2019		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$3,007,137,100	$240,738,459	$240,738,459	$1,465,387,099	$49,333,708	$49,333,708
Liabilities	$1,438,500,000	$9,865,245	$9,865,245	$206,800,000	$13,824,202	$13,824,202
Swaps:						
Assets	32,738,911,810	7,297,829,075	8,789,486,597	31,307,855,756	3,400,581,345	3,722,583,816
Liabilities	27,856,698,368	3,544,816,121	3,652,857,859	26,722,621,156	1,289,507,494	1,361,206,427
Forwards:						
Assets	2,021,655,136	35,830,212	135,969,826	471,829,503	5,346,086	19,735,975
Liabilities	265,083,318	5,799,590	5,869,021	2,040,430,275	26,102,691	82,282,160
Futures:						
Assets	298,645,907	19,715,000	1,367,806	150,000,000	0	164,062
Liabilities	3,378,488,569	0	65,252,222	3,224,200,000	0	21,002,625
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	37,227	37,227	0	1,041	1,041
Totals:						
Assets	$38,066,349,953	$7,594,112,746	$9,167,562,688	$33,395,072,358	$3,455,261,139	$3,791,817,561
Liabilities	$32,938,770,255	$3,560,518,183	$3,733,881,574	$32,194,051,431	$1,329,435,428	$1,478,316,455

* 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 March 31, 2020 and December 31, 2019 was $37,227 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 March 31, 2020:

Fiscal Year	Premium Payments Due
2020	($8,027,000)
2021	0
2022	30,349,000
2023	0
Thereafter	24,876,750
Total Future Settled Premiums	$47,198,750

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	0	0	0
Current Year	47,198,750	97,491,044	144,689,794

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

In accordance with Statement of Statutory Accounting Principles No. 101, Income Taxes, the Company calculates income taxes incurred for interim periods using an estimated annual effective tax rate. Estimated annual effective tax rates utilized for interim periods are, of necessity, based on projections and are therefore subject to subsequent refinement or revision. The Company determines separate annual effective tax rates to calculate federal and foreign income taxes incurred, capital gains taxes, change in net deferred taxes, and change in non-admitted taxes. There were no significant changes in the composition of total incurred income tax expense and net admitted deferred tax asset before since December 31, 2019.

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 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, Prudential Legacy Insurance Company of New Jersey, (“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.

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 Insurance Company, (“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.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2020, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $929,357,215, and a "Payable to parents, subsidiaries and affiliates" of $811,367,012. 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.

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.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of March 31, 2020.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$1,111,521
PSE&G	10/13/2010	Non-Cash, Energy Credits	$802,733	$42,255	11.31%	11.31%	None	$1,543
Defined Contribution - LT	06/28/2016	Cash	$116,000,000	$116,000,000	3.09%	3.09%	None	$0
Pru Funding LLC - ST	Various	Cash	$0	$0	Various	Various	None	$8,787
Prudential Legacy Insurance Company of New Jersey	02/07/2020	Cash	$120,000,000	$120,000,000	1.65%	1.65%	None	$0

Scheduled principal repayments on debt as of March 31, 2020 are $120,000,000 in 2020, $0 in 2021, $0 in 2022, $180,436,000 in 2023, $0 in 2024, and $42,255 in 2025 and beyond. As of March 31, 2020, accrued interest was $1,977,443.

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

NOTES TO FINANCIAL STATEMENTS

11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of March 31, 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 $6,564,747,599 of which $3,564,325,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of March 31, 2020, the Company had pledged assets with a fair value of $4,474,277,258 supporting aggregate outstanding collateralized funding agreements. As of March 31, 2020, outstanding funding agreements, totaling $3,564,325,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to the Company but not pledged amounted to $2,874,841,090 as of March 31, 2020.

(2) FHLB Capital Stock

a. Aggregate Totals

03/31/2020

	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	$160,394,700	160,394,700	0
Excess Stock	$0	0	0
Aggregate Total	$190,633,500	$190,633,500	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,564,747,599	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

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$30,238,800	$0	$30,238,800	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2020

1. Total General and Separate Accounts as of 03/31/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$4,474,277,258	$4,208,049,533	$3,564,325,000

2. General Account as of 03/31/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$4,474,277,258	$4,208,049,533	$3,564,325,000

3. Separate Accounts as of 03/31/2020

	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 March 31, 2020

1. Total General and Separate Accounts as of 03/31/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$4,474,277,258	$4,208,049,533	$3,564,325,000

2. General Account as of 03/31/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$4,474,277,258	$4,208,049,533	$3,564,325,000

3. Separate Accounts as of 03/31/2020

	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 March 31, 2020

03/31/2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$3,564,325,000	3,564,325,000	0	3,568,064,205
Other	$0	0	0	XXX
Aggregate Total	$3,564,325,000	$3,564,325,000	$0	$3,568,064,205

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 March 31, 2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$3,564,325,000	3,564,325,000	0
Other	$0	0	0
Aggregate Total	$3,564,325,000	$3,564,325,000	$0

c. FHLB - Prepayment Obligations as of March 31, 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	
		03/31/2020	12/31/2019	03/31/2020	12/31/2019	03/31/2020	12/31/2019
a.	Service cost	$58,317,700	$202,748,490	$5,344,177	$20,081,506	$10,856,000	$38,586,000
b.	Interest cost	$101,804,351	$465,851,901	$15,446,432	$77,114,910	$299,000	$1,600,000
c.	Expected return on plan assets	($193,843,575)	($776,040,771)	($24,398,166)	($92,975,274)	$141,000	($3,000,000)
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$85,349,241	$329,777,768	$4,898,750	$28,903,252	$0	($1,446,537)
f.	Prior service cost or credit	$1,456,532	$5,908,787	$2,659,336	$7,851,378	$0	$422000
g.	Gain or loss recognized due to a settlement or curtailment	$2,130,000	$78,663,509	$0	$744,881	$0	$0
h.	Total net periodic benefit cost	$55,214,249	$306,909,684	$3,950,529	$41,720,653	$11,296,000	$36,161,463

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 $2,478,250,573 and $1,853,179,412 as of March 31, 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

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP No.s 6, 47 or 66.

(2) Other Contingencies

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

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

See the Company's Annual Statement for 2019 for a description of specific legal and regulatory matters. There have been no material changes to the matters described therein.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

15A. Lessee Operating Lease:

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

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

15B. Lessor Leases:

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

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

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of March 31, 2020 and December 31, 2019, these commitments were $4,333,868,871 and $5,208,246,548, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $1,350,762,556 and $987,074,716 at March 31, 2020 and December 31, 2019, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of March 31, 2020 and December 31, 2019 financial guarantees issued by the Company were $80,996,287,361 and $80,020,711,479 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At March 31, 2020 and December 31, 2019, such contracts in force carried a total guaranteed value of $80,984,487,361 and $80,008,911,479, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $83,567,825,555 and $81,603,810,457 at March 31, 2020 and December 31, 2019, respectively. The remaining $11,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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 $2,665,233,569 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 $2,619,437,030. A liability to return capital received of $2,665,233,569 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,770,275,761 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,785,328,028. A liability to return capital received of $2,885,188,763 (which includes $114,913,007 that has not yet settled) is included in "From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $15,332,560 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 March 31, 2020.

(4) As of March 31, 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 $2,665,233,569 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 $2,619,437,030. A liability to return capital received of $2,665,233,569 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of March 31, 2020.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of March 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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 three months ended March 31, 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. There has been no material change since December 31, 2019.

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 March 31, 2020, there were direct premiums of $86,870,301 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 March 31, 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 March 31, 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	0	42,636	9,237,745	0	9,280,381
Total Bonds	$0	$42,636	$9,237,745	$0	$9,280,381
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	991,292,875	0	0	991,292,875
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$991,292,875	$0	$0	$991,292,875
Preferred Stock:					
Industrial and Misc	0	0	2,013,473	0	2,013,473
Total Preferred Stocks	$0	$0	$2,013,473	$0	$2,013,473
Common Stock:					
Industrial and Misc	32,154,701	190,700,836	142,025,224	0	364,880,761
Total Common Stocks	$32,154,701	$190,700,836	$142,025,224	$0	$364,880,761
Derivative Assets:					
Currency Swaps	0	337,517,601	0	0	337,517,601
Interest Rate Swaps	0	5,531,472,739	0	0	5,531,472,739
Total Return Swaps	0	318,552,384	0	0	318,552,384
Options	0	228,234,131	12,504,329	0	240,738,460
Credit Default Swaps	0	10,790	0	0	10,790
Currency Forwards	0	35,830,212	0	0	35,830,212
Total Derivative Assets	$0	$6,451,617,857	$12,504,329	$0	$6,464,122,186
Separate Account Assets (a)	$8,694,284,323	$66,130,776,229	$808,267,017	$22,449,738,530	$98,083,066,099
Total Assets at Fair Value	$8,726,439,024	$73,764,430,433	$974,047,788	$22,449,738,530	$105,914,655,775
Liabilities at Fair Value					
Derivative Liabilities:					
Interest Rate Swaps	0	3,266,351,913	0	0	3,266,351,913
Total Return Swaps	0	225,868,388	0	0	225,868,388
Options	0	9,865,245	0	0	9,865,245
Credit Default Swaps	0	745,507	0	0	745,507
Currency Forwards	0	5,799,590	0	0	5,799,590
Prudential Global Funding Non-Performance Risk (b)	0	37,227	0	0	37,227
Total Derivative Liabilities	$0	$3,508,667,870	$0	$0	$3,508,667,870
Total Liabilities at Fair Value	$0	$3,508,667,870	$0	$0	$3,508,667,870

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 March 31, 2020, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $37,227 decrease in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of March 31, 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 March 31, 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 03/31/2020
a. Bonds:										
Industrial and Misc	$23,429,953	$98,724	($12,136,119)	$35,114	($2,154,801)	$1	$0	$0	($35,127)	$9,237,745
Preferred Stock:										
Industrial and Misc	2,026,246	625,010	0	0	(637,783)	0	0	0	0	$2,013,473
Common Stock:										
Industrial and Misc	143,143,542	0	0	0	(1,118,318)	0	0	0	0	$142,025,224
Derivatives (net)	19,118,532	0	0	0	(6,614,203)	0	0	0	0	$12,504,329
Separate Accounts Assets (a)	979,889,033	15,612,172	(5,244,778)	988,336	(131,603,165)	13,025,743	0	(41,484,729)	(22,915,595)	$808,267,017
Total Assets	**$1,167,607,306**	**$16,335,906**	**($17,380,897)**	**$1,023,450**	**($142,128,270)**	**$13,025,744**	**$0**	**($41,484,729)**	**($22,950,722)**	**$974,047,788**
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 March 31, 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 March 31, 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	$99,924,123,118	$93,358,131,031	$97,196,862	$96,440,686,543	$3,386,239,713	$0	$0
Unaffiliated Preferred Stock	111,396,273	99,478,363	0	82,493,718	28,902,555	0	0
Unaffiliated Common Stock	364,880,756	364,880,756	32,154,701	190,700,831	142,025,224	0	0
Mortgage Loans	21,470,754,949	21,106,381,391	0	0	21,470,754,949	0	0
Real Estate	883,364,036	537,027,509	0	0	883,364,036	0	0
Contract Loans	2,970,076,051	2,970,076,051	0	0	2,970,076,051	0	0
Cash, Cash Equivalents, Short-Term Investments	8,496,000,832	8,496,000,832	1,149,483,323	7,312,666,660	33,850,849	0	0
Derivative Financial Instruments	9,167,562,687	7,594,112,746	1,367,806	9,153,690,552	12,504,329	0	0
Other Invested Assets	158,487,903	139,377,369	0	77,765,514	80,722,389	0	0
Separate Accounts	$145,028,089,550	$143,149,957,422	$8,697,055,056	$103,434,277,344	$10,447,018,620	$22,449,738,530	$0
Liabilities:							
Deposit-Type Contracts	$20,640,176,419	$20,452,011,535	$0	$16,227,372,179	$4,412,804,240	$0	$0
Notes Payable and Other Borrowings	302,455,698	302,455,698	0	302,455,698	0	0	0
Securities Sold Under Agreement to Repurchase	7,835,494,071	7,835,494,071	0	7,835,494,071	0	0	0
Cash Collateral Held for Loaned Securities	2,665,233,569	2,665,233,569	0	2,665,233,569	0	0	0
Derivative Financial Instruments	3,733,881,574	3,560,518,183	65,252,222	3,668,629,352	0	0	0
Separate Account Liabilities-Investment Contracts	$95,734,733,051	$95,710,206,903	$0	$27,169,462,724	$68,565,270,327	$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 investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair

NOTES TO FINANCIAL STATEMENTS

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 March 31, 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 March 31, 2020.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$140,656,534	$140,656,534	$194,223,684	$4,968
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	$140,656,534	$140,656,534	$194,223,684	$4,968

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 March 31, 2020:

	Aggregate Cash Surrender Value	Percentage
Bonds	$1,866,152,770	64.41%
Stocks	$707,163,181	24.41%
Mortgage Loans	$0	0.00%
Real Estate	$0	0.00%
Cash and Short-Term Investments	$267,445,892	9.23%
Derivatives	$10,939,085	0.38%
Other Invested Assets	$45,378,005	1.57%

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

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

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?

Group Insurance Credit: $0

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 March 31, 2020 that are subject to retrospective rating features was $268,845,618. This represented 62% 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 March 31, 2020 that are subject to retrospective rating features was $22,195,638. This represented 6% 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 March 31, 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) The Company had no change in life or annuity reserves due to a change in valuation basis as of March 31, 2020.

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	$95,609,561	$0	$0	$95,609,561	0.9%
	b. At book value less current surrender charge of 5% or more	147,907,564	0	0	147,907,564	1.4%
	c. At fair value	0	0	1,538,480,444	1,538,480,444	14.1%
	d. Total with market value adjustment or at fair value (total of a through c)	243,517,125	0	1,538,480,444	1,781,997,569	16.4%
	e. At book value without adjustment (minimal or no charge or adjustment)	2,426,712,447	0	0	2,426,712,447	22.2%
(2)	Not subject to discretionary withdrawal	6,728,261,468	0	309,546	6,728,571,014	61.4%
(3)	Total (gross: direct + assumed)	9,398,491,040	0	1,538,789,990	10,937,281,030	100.0%
(4)	Reinsurance ceded	1,171,921	0	0	1,171,921	
(5)	Total (net) (3) - (4)	$ 9,397,319,119	$ 0	$ 1,538,789,990	$ 10,936,109,109	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$8,438,520	$0	$0	$8,438,520	

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	$6,826,797,870	$1,731,723,804	$0	$8,558,521,674	7.1%
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
	c. At fair value	0	747,145,198	30,561,279,829	31,308,425,027	26.1%
	d. Total with market value adjustment or at fair value (total of a through c)	6,826,797,870	2,478,869,002	30,561,279,829	39,866,946,701	33.2%
	e. At book value without adjustment (minimal or no charge or adjustment)	1,821,221,583	10,097,217	0	1,831,318,800	1.5%
(2)	Not subject to discretionary withdrawal	25,480,510,958	52,724,764,701	0	78,205,275,659	65.3%
(3)	Total (gross: direct + assumed)	34,128,530,411	55,213,730,920	30,561,279,829	119,903,541,160	100.0%
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net) (3) - (4)	$ 34,128,530,411	$55,213,730,920	$ 30,561,279,829	$119,903,541,160	
(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	3,095,021,043	0	6,537,388,359	9,632,409,402	30.2%
	d. Total with market value adjustment or at fair value (total of a through c)	3,095,021,043	0	6,537,388,359	9,632,409,402	30.2%
	e. At book value without adjustment (minimal or no charge or adjustment)	7,176,287,994	0	0	7,176,287,994	22.5%
(2)	Not subject to discretionary withdrawal	15,049,804,956	0	0	15,049,804,956	47.3%
(3)	Total (gross: direct + assumed)	25,321,113,993	0	6,537,388,359	31,858,502,352	100.0%
(4)	Reinsurance ceded	4,869,102,458	0	0	4,869,102,458	
(5)	Total (net) (3) - (4)	$ 20,452,011,535	$ 0	$ 6,537,388,359	$ 26,989,399,894	
(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)	$43,392,799,960
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	133,049,570
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	20,452,011,535
(4)	Subtotal	63,977,861,065
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	87,313,800,739
(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	6,537,388,359
(11)	Subtotal	93,851,189,098
(12)	Combined Total	$157,829,050,163

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2020:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	10,529,198	10,502,406
(3) Ordinary - Renewal Business	2,533,142,913	2,532,386,044
(4) Credit Life	0	0
(5) Group Life	248,050,503	248,050,503
(6) Group Annuity	483,885,787	483,885,787
(7) Total	$3,275,608,401	$3,274,824,740

35. SEPARATE ACCOUNTS

35A.

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

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of March 31, 2020, the Company's Separate Account statement included legally insulated assets of $142,696,410,919. The assets legally insulated from the General Account as of March 31, 2020 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Annuity Contracts - Not reclassed to the General Account	$50,393,652,949	$21,112,345
Group Annuity Contracts - Reclassed to the General Account for GAAP	45,316,552,872	396,281,293
Group Variable Universal Life	110,168,409	136,220
Private Placement Group Flexible Premium Variable Life Insurance Contract	36,199,271,032	8,343,791
Registered Group Flexible Premium Variable Life Insurance Contract	4,715,277	529,111
Variable Annuity	1,688,382,919	4,761,619
Variable Life	8,983,667,461	22,382,124
Total	**$142,696,410,919**	**$453,546,503**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of March 31, 2020, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,836,256,824. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	As of March 31, 2020	$4,784,391
b.	2019	$21,257,919
c.	2018	$26,174,414
d.	2017	$25,257,344
e.	2016	$28,313,413

For the three months ended March 31, 2020, the Company's General Account has paid $10,449,717 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2019, 2018, 2017, and 2016 was $23,606,619, $22,670,862, $30,610,491, and $36,458,251, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended March 31, 2020, the amount of loaned securities within the Separate Accounts was $2,800,237,931.

NOTES TO FINANCIAL STATEMENTS

35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 3/31/20	$0	$2,150,538	$78,117,684	$1,425,997,744	$1,506,265,966
Reserves as of 03/31/20					
(2) For accounts with assets at:					
a. Fair Value	0	12,434,106,757	0	70,413,140,025	$82,847,246,782
b. Amortized Cost	0	22,176,134,891	22,585,067,384	0	$44,761,202,275
c. Total Reserves	$0	$34,610,241,648	$22,585,067,384	$70,413,140,025	$127,608,449,057
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$3,139,404,494	$40,642,496	$0	$3,180,046,990
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	1,280,400,122	0	70,412,830,479	$71,693,230,601
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,097,219	0	0	$10,097,219
5. Subtotal	$0	$4,429,901,835	$40,642,496	$70,412,830,479	$74,883,374,810
b. Not subject to discretionary withdrawal:	0	30,180,339,813	22,544,424,888	309,546	$52,725,074,247
c. Total	$0	$34,610,241,648	$22,585,067,384	$70,413,140,025	$127,608,449,057

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)	$1,450,565,966
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$3,561,498,806
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($2,110,932,840)
(2)	Reconciling Adjustments		($20,887,094)
	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)		($2,131,819,934)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
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
Prudential Private Placement Investors, L.P.	Newark, NJ				YES
QMA, LLC	Newark, NJ				YES
QMA Wadhwani, LLP	London, United Kingdom				YES
PGIM Limited	London, United Kingdom				YES
PGIM Real Estate (UK) Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Subject to repurchase agreements $5,635,789,608; Subject to reverse repurchase agreements $12,835,492; Letter stock or other securities restricted as to sale - excluding FHLB Capital Stock $616,374; FHLB Capital Stock $190,633,500; On deposit with state or other regulatory body $5,314,124; Pledged as collateral - excluding collateral pledged to an FHLB $432,552,396; Pledged as collateral to FHLB (including assets backing funding agreements) $4,208,049,533.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 885,650,556

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 2,699,621,288	$ 2,663,448,699
14.22	Preferred Stock	$ 171,259	$ 171,259
14.23	Common Stock	$ 7,131,053,347	$ 6,442,797,746
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 3,193,212,301	$ 3,080,556,665
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 13,024,058,195	$ 12,186,974,369
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 2,553,394,304

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,587,534,581

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,665,233,569

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank and Trust	801 Pennsylvania 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX80JBZYIGB87	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 March 31, 2020) with an aggregate statement value of approximately 0.27% 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	$ 1,800,357,374
1.12	Residential Mortgages	$ 0
1.13	Commercial Mortgages	$ 19,294,701,580
1.14	Total Mortgages in Good Standing	$ 21,095,058,954
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	$ 11,322,437
1.32	Residential Mortgages	$ 0
1.33	Commercial Mortgages	$ 0
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 11,322,437
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)	$ 21,106,381,391
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	103.078 %
2.2	A&H cost containment percent	0.005 %
2.3	A&H expense percent excluding cost containment expenses	22.104 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
66346	58-0828824	01/01/2020	Munich American Reassurance Company	GA	OTH/G	SLEL	Authorized		
00000	AA-1126510	01/01/2020	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	Authorized		
22667	95-2371728	01/01/2020	ACE American Insurance Company	PA	OTH/G	SLEL	Authorized		
20583	13-1290712	01/01/2020	XL Reinsurance America Inc	NY	OTH/G	SLEL	Authorized		
38636	13-3031176	01/01/2020	Partner Reins Co of the US	NY	OTH/G	SLEL	Authorized		
16535	36-4233459	01/01/2020	Zurich American Insurance Company	NY	OTH/G	SLEL	Authorized		
93572	43-1235868	01/01/2020	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	Authorized		
97071	13-3126819	01/01/2020	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	Authorized		
00000	AA-1120116	01/01/2020	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126004	01/01/2020	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120055	01/01/2020	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	10,204,638	202,207	4,164,008	3,702,743	18,273,596	185,818
2.	Alaska AK	L	1,571,500	5,169	772,660	2,418,279	4,767,609	55,046
3.	Arizona AZ	L	17,026,455	2,008,465	7,451,065	39,970,164	66,456,149	1,220,038
4.	Arkansas AR	L	6,115,228	51,862	2,864,095	6,511,859	15,543,043	443,207
5.	California CA	L	83,988,984	2,137,402	36,748,539	519,022,668	641,897,593	11,045,446
6.	Colorado CO	L	12,689,864	258,420	6,509,536	27,214,179	46,671,998	484,588
7.	Connecticut CT	L	12,391,151	783,486	6,183,659	111,285,366	130,643,662	1,151,444
8.	Delaware DE	L	2,564,750	(111,107)	1,400,324	2,513,518	6,367,485	2,759,851,251
9.	District of Columbia DC	L	3,918,705	11,804	1,790,367	1,947,240	7,668,116	15,653,934
10.	Florida FL	L	47,688,162	4,463,392	21,559,638	87,955,956	161,667,148	4,761,708
11.	Georgia GA	L	22,657,189	927,225	9,229,807	11,224,759	44,038,980	1,365,377
12.	Hawaii HI	L	4,006,102	38,225	1,881,511	13,952,656	19,878,495	385,961
13.	Idaho ID	L	3,666,387	2,547,260	1,274,595	16,763,778	24,252,020	307,833
14.	Illinois IL	L	35,675,796	3,189,229	21,658,605	96,375,227	156,898,857	4,942,844
15.	Indiana IN	L	23,714,599	390,517	6,374,800	7,939,553	38,419,470	750,409
16.	Iowa IA	L	6,439,667	(16,729)	3,139,401	3,831,209	13,393,548	681,152
17.	Kansas KS	L	5,504,089	252,822	2,902,762	8,568,057	17,227,731	470,682
18.	Kentucky KY	L	9,960,351	435,326	3,177,464	4,696,183	18,269,325	716,263
19.	Louisiana LA	L	17,824,981	258,583	5,480,058	2,914,715	26,478,337	481,655
20.	Maine ME	L	3,786,594	64,289	1,287,746	9,893,847	15,032,475	175,641
21.	Maryland MD	L	18,187,893	19,597,711	8,688,321	15,512,593	61,986,518	960,465
22.	Massachusetts MA	L	26,120,067	179,113	13,102,861	13,858,399	53,260,440	1,755,952
23.	Michigan MI	L	18,051,051	663,976	12,649,759	39,377,378	70,742,165	1,534,500
24.	Minnesota MN	L	32,751,125	195,082	6,921,951	21,778,560	61,646,717	1,365,373
25.	Mississippi MS	L	5,370,275	85,442	2,408,476	1,246,739	9,110,932	170,231
26.	Missouri MO	L	14,454,660	275,129	6,638,893	15,529,179	36,897,861	1,164,760
27.	Montana MT	L	1,492,091	10,775	1,413,155	11,260,007	14,176,027	111,265
28.	Nebraska NE	L	3,903,416	1,010,486	1,773,430	1,763,575	8,450,907	200,768
29.	Nevada NV	L	4,537,952	249,885	2,270,554	31,260,361	38,318,752	502,587
30.	New Hampshire NH	L	5,604,021	524,867	1,490,778	3,928,918	11,548,584	550,215
31.	New Jersey NJ	L	109,195,675	104,444,129	15,726,476	148,099,302	377,465,582	7,444,953
32.	New Mexico NM	L	6,133,481	310,302	1,564,964	63,466,476	71,475,224	165,374
33.	New York NY	L	78,324,953	80,031,194	33,433,489	152,772,886	344,562,522	3,575,737,097
34.	North Carolina NC	L	20,139,431	1,053,268	9,605,652	12,417,635	43,215,986	1,118,835
35.	North Dakota ND	L	1,646,208	(257)	1,033,941	4,828,594	7,508,487	55,081
36.	Ohio OH	L	29,499,869	447,357	15,579,725	73,108,561	118,635,511	1,096,471
37.	Oklahoma OK	L	7,523,613	51,080	3,745,377	6,034,229	17,354,299	495,616
38.	Oregon OR	L	5,541,856	371,772	3,105,748	84,441,066	93,460,441	1,033,196
39.	Pennsylvania PA	L	50,554,653	3,597,973	18,668,290	99,099,470	171,920,387	3,751,913
40.	Rhode Island RI	L	2,989,526	57,820	880,164	1,823,858	5,751,368	222,676
41.	South Carolina SC	L	12,581,150	354,950	6,638,141	12,014,425	31,588,667	836,324
42.	South Dakota SD	L	1,282,043	36,256	608,984	4,794,980	6,722,263	185,729
43.	Tennessee TN	L	23,238,106	232,433	8,040,698	16,605,168	48,116,405	1,200,933
44.	Texas TX	L	66,401,965	2,599,109	37,760,824	35,915,867	142,677,765	3,505,892
45.	Utah UT	L	4,280,327	30,606	2,360,694	19,671,128	26,342,754	121,220
46.	Vermont VT	L	1,605,908	325,713	366,066	4,204,509	6,502,197	90,902
47.	Virginia VA	L	19,995,907	1,578,033	9,991,466	12,947,822	44,513,229	1,439,358
48.	Washington WA	L	22,551,229	121,954	14,876,051	95,741,774	133,291,008	1,967,659
49.	West Virginia WV	L	4,743,929	178,658	2,171,513	5,053,103	12,147,204	110,277
50.	Wisconsin WI	L	17,676,636	467,979	5,682,365	10,074,079	33,901,058	805,588
51.	Wyoming WY	L	1,645,870	23,831	575,336	2,602,043	4,847,080	54,942
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	138,214	1,690	19,665	744,188	903,757	13
54.	Puerto Rico PR	L	916,969	22,631	501,944	7,735	1,449,278	55,121
55.	U.S. Virgin Islands VI	L	31,753	(14)	18,371	744,496	794,606	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	165,354	52,738	191,627	3,962,736	4,372,455	330,595
58.	Aggregate Other Aliens OT	XXX	4,462,949	6,223	2,929,679	2,404,645	9,803,496	330,600
59.	Subtotal	XXX	955,135,316	237,087,741	399,286,069	2,007,798,441	3,599,307,568	6,415,602,814
90.	Reporting entity contributions for employee benefits plans	XXX	11,855,043	0	5,264,878	0	17,119,921	116,430
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	255,170,981	0	0	0	255,170,981	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	35,815,191	0	8,761	0	35,823,952	0
94.	Aggregate or other amounts not allocable by State	XXX	361,451,854	0	0	0	361,451,854	10,579,767
95.	Totals (Direct Business)	XXX	1,619,428,385	237,087,741	404,559,708	2,007,798,441	4,268,874,276	6,426,299,011
96.	Plus Reinsurance Assumed	XXX	2,021,896,921	891,758,430	0	0	2,913,655,351	0
97	Totals (All Business)	XXX	3,641,325,306	1,128,846,171	404,559,708	2,007,798,441	7,182,529,627	6,426,299,011
98.	Less Reinsurance Ceded	XXX	1,558,069,636	58,600	19,233,437	0	1,577,361,673	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	2,083,255,670	1,128,787,571	385,326,271	2,007,798,441	5,605,167,954	6,426,299,011
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	137	0	0	0	137	0
58002.	MNP Northern Mariana Islands	XXX	13,297	0	0	0	13,297	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	4,448,460	6,223	2,929,679	2,404,645	9,789,006	330,600
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,462,949	6,223	2,929,679	2,404,645	9,803,496	330,600
9401.	Servicemember's Group Life Insurance	XXX	289,640,841	0	0	0	289,640,841	10,579,767
9402.	Paid up additions	XXX	71,607,484	0	0	0	71,607,484	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	203,529	0	0	0	203,529	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	361,451,854	0	0	0	361,451,854	10,579,767

(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

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM 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 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 Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Asset Resources, Inc.		75-2927192	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, 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 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
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
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
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
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 Management Company S.A.			LUX
Everbright PGIM Fund Management Co., Ltd.			CHN

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

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 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 Europrisa Feeder GP LLP		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 Fund Management Limited		GBR
PGIM Limited		GBR
Rio CP LP		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Europrisa Feeder 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 Capital Group (Ireland) Limited		IRL
PRICOA Capital Group Limited		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
QMA Wadhwani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR
QMA Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Korea Inc.		KOR
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

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PART 1 - ORGANIZATIONAL CHART

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
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		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
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.á 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.àr.l.		LUX
PGIM M Campus GP S.á 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
EuroPRISA Management Company S.A.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate France SAS		FRA
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

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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 Private Placement Investors L.P.		22-3217050	DE
Prudential Private Placement Investors, Inc.		22-3258762	NJ
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Trust Company		23-2189568	PA
QMA LLC		33-1077887	NJ
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		22-1916652	NJ
Prudential Capital and Investment Services, LLC		22-2422630	DE
Broome Street Holdings, LLC			DE
Braeloch Successor Corporation		52-1410008	DE
Braeloch Holdings Inc.		72-1195798	DE
Graham Resources, Inc.		72-0839016	DE
Graham Royalty, Ltd.		72-0899620	LA
Prudential Equity Group, LLC		22-2347336	DE
Prudential Securities Secured Financing Corporation		13-3526694	DE
Prudential Securities Structured Assets, Inc.		31-0944462	DE
Pruservicos Participacoes Ltda.			BRA
Kyoei do Brasil Companhia de Seguros			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	86630	06-1241288	AZ
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Passaic Fund LLC		82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM 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

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The Gibraltar Life Insurance Co., Ltd.			JPN
CLIS Co., Ltd.			JPN
Coral Reef Unit Trust			CYM
Coral Reef, 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
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
PGLH of Delaware, Inc.		01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
Pramerica Financial Asia Limited			VGB
PGIM (Hong Kong) Ltd.			HKG
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.			MEX
Pruservicos Participacoes Ltda.			BRA
The Prudential Life Insurance Company of Korea, Ltd.			KOR
Coral Reef Unit Trust			CYM
Wellness Services SRL			ARG
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Insurance Services Company, Inc.			DE
Gibraltar International Service LLC			DE
GIBRALTAR 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 General Services of Japan Y.K.			JPN
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
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
CLIS Co., Ltd.			JPN
PG Business Service Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
PG Collection Service Co., Ltd.			JPN
PGI Co., Ltd			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM

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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 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
Vailsburg Fund LLC		61-1719773	DE
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
PGIM REF Europe, L.P.			GBR
Pine Tree GP			CYM
PLA Retail Fund I, LP		20-5029185	DE
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
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
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
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

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

Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential 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
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock UK Real Estate Holdings S.àr.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	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					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	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	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, LP	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	
		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	
		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, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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 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	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	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 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 Management Company 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	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	.8.930	Prudential Financial, Inc.	N	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	.0.000	Prudential Financial, Inc.	N	
		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 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	

SCHEDULE Y
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		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	55.000	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 Europrisa Feeder GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	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 Fund Management Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Limited	Ownership	65.000	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					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	11.760	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	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					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 Europrisa Feeder 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
		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 Capital Group (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	N	
		00000					PRICOA Capital Group Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PRICOA Capital Group Limited	Ownership	5.447	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 Wadhwani 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					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	Wadhwani 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 Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	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	DE	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	
		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 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	
		00000					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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		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					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					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					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					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	
		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	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	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	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	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	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.á 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.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					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 Management Company 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	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Carry & Co-Invest GP S.á r.l.	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 Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				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	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	45-2656216				Prudential U.S. Real Estate Debt Fund GP LLC	DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	1.000	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	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	45.330	Prudential Financial, Inc.	N	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	4.588	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	28.520	Prudential Financial, Inc.	N	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		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	
		00000	37-1610226				Prudential Investment Management Services LLC	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	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	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					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	89.831	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.827	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	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	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
.0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	.4.310	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	81.780	Prudential Financial, Inc.	N	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Prudential Annuities Life Assurance 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	
		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 International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	69.450	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	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	

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		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	23.150	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					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	
		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	

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		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					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company of Korea, Ltd.	Ownership	7.400	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					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	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	N	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.483	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	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 Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	17.499	Prudential Financial, Inc.	N	

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		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					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	73.801	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	13.793	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.724	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	
		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	

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		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	3.330	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000					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	82.620	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	

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		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	15.810	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					PGIM REF Europe, L.P.	GBR	DS	PGIM REF Europe Member, LLC	Ownership	100.000	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	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	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.560	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	2.410	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	1.790	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	

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		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	0.740	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	2.450	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	TWN	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	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		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	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	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	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	

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		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	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	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	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.880	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	0.140	Prudential Financial, Inc.	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	1.850	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.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	DS	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	

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

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

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
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension expense	2,145,852,714	2,145,852,714	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,145,852,714	2,145,852,714	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	272,661,436	275,649,732
2505.	Interest on policy or contract funds and group and other conversions	4,572,502	4,248,272
2506.	Provision for contingencies	3,835,065	3,729,766
2507.	Rebate expenses on loans	1,961,912	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	283,030,915	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	978,262	560,102	3,669,251
2705.	Payments under employees, agents and directors benefit plans not included above	34,896,680	32,908,290	213,344,245
2797.	Summary of remaining write-ins for Line 27 from overflow page	35,874,942	33,468,392	217,013,496

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004.	AND Andorra	XXX	20,000	0	0	0	20,000	0
58005.	ANT Netherlands Antilles	XXX	4,115	0	0	0	4,115	0
58006.	ARE United Arab Emirates	XXX	122,584	0	0	0	122,584	14
58007.	ARG Argentina	XXX	9,517	0	0	0	9,517	0
58008.	ATG Antigua and Barbuda	XXX	357	0	0	0	357	0
58009.	AUS Australia	XXX	10,978	0	95	0	11,073	0
58010.	AUT Austria	XXX	1,716	0	0	0	1,716	0
58011.	BEL Belgium	XXX	435,679	0	0	0	435,679	(13)
58012.	BHS Bahamas	XXX	3,614	0	0	0	3,614	0
58013.	BLZ Belize	XXX	104	0	0	0	104	0
58014.	BMU Bermuda	XXX	946	0	0	0	946	0
58015.	BRA Brazil	XXX	1,140	0	0	0	1,140	0
58016.	BRB Barbados	XXX	717	0	0	0	717	0
58017.	CAF Central African Republic	XXX	696	0	0	0	696	0
58018.	CHE Switzerland	XXX	88,625	0	0	0	88,625	(1)
58019.	CHL Chile	XXX	450	0	0	0	450	0
58020.	CHN China	XXX	4,622	0	0	0	4,622	0
58021.	COL Colombia	XXX	1,019	0	0	0	1,019	0
58022.	CRI Costa Rica	XXX	3,391	0	0	0	3,391	2
58023.	CYM Cayman Islands	XXX	27,373	0	0	0	27,373	0
58024.	CYP Cyprus	XXX	(20)	0	0	0	(20)	0
58025.	CZE Czech Republic	XXX	477	0	0	0	477	0
58026.	DEU Germany	XXX	38,130	0	0	0	38,130	4
58027.	DMA Dominica	XXX	208	0	0	0	208	0
58028.	DNK Denmark	XXX	2,586	0	0	0	2,586	0
58029.	DOM Dominican Republic	XXX	134	0	0	0	134	0
58030.	ECU Ecuador	XXX	2,494	0	0	0	2,494	0
58031.	EGY Egypt	XXX	57	0	0	0	57	0
58032.	ESP Spain	XXX	92,648	0	0	0	92,648	(12)
58033.	FIN Finland	XXX	2,681	0	0	0	2,681	0
58034.	FRA France	XXX	11,990	0	0	0	11,990	(8)
58035.	GBR United Kingdom	XXX	52,854	0	0	(13)	52,841	(16)
58036.	GHA Ghana	XXX	286	0	0	0	286	0
58037.	GRC Greece	XXX	10,476	0	0	0	10,476	6
58038.	HKG Hong Kong, Special Administrative Region of China	XXX	50,192	0	0	0	50,192	44
58039.	HND Honduras	XXX	2,558	0	0	0	2,558	0
58040.	HTI Haiti	XXX	328	0	0	0	328	0
58041.	IDN Indonesia	XXX	3,306	0	0	0	3,306	0
58042.	IND India	XXX	801	0	0	0	801	0
58043.	IRL Ireland	XXX	8,019	0	282	0	8,301	0
58044.	ISR Israel	XXX	90,065	0	0	0	90,065	(31)
58045.	ITA Italy	XXX	11,715	0	0	0	11,715	3
58046.	JAM Jamaica	XXX	1,473	0	0	0	1,473	0
58047.	JPN Japan	XXX	10,676	0	0	0	10,676	4
58048.	KOR Korea, Republic of	XXX	2,587	0	0	0	2,587	15
58049.	KWT Kuwait	XXX	1,246	0	0	0	1,246	0
58050.	LUX Luxembourg	XXX	946	0	0	0	946	4
58051.	MCO Monaco	XXX	12,637	0	0	0	12,637	3
58052.	MEX Mexico	XXX	51,397	0	0	0	51,397	12
58053.	MLT Malta	XXX	1,506	0	0	0	1,506	0
58054.	MYS Malaysia	XXX	599	0	0	0	599	0
58055.	NIC Nicaragua	XXX	80	0	0	0	80	0
58056.	NLD Netherlands	XXX	17,915	0	0	0	17,915	0
58057.	NOR Norway	XXX	1,458	0	0	0	1,458	0
58058.	NZL New Zealand	XXX	644	0	0	0	644	0
58059.	PAK Pakistan	XXX	0	0	0	0	0	2
58060.	PLW Palau	XXX	0	1	0	0	1	0
58061.	PAN Panama	XXX	0	6,219	0	2,404,658	2,410,877	330,600
58062.	PHL Phillipines	XXX	10,676	0	0	0	10,676	2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58063. POL Poland	XXX	173	0	0	0	173	0
58064. PRT Portugal	XXX	2,031	0	0	0	2,031	0
58065. ROM Romania	XXX	98	0	0	0	98	0
58066. SGP Singapore	XXX	11,226	0	0	0	11,226	1
58067. SWE Sweden	XXX	598	0	0	0	598	0
58068. THA Thailand	XXX	1,299	0	0	0	1,299	0
58069. TTO Trinidad and Tobago	XXX	2,975	0	0	0	2,975	0
58070. TUR Turkey	XXX	214	0	0	0	214	0
58071. TWN Taiwan, Republic of China	XXX	33,856	0	0	0	33,856	3
58072. VGB British Virgin Islands	XXX	59,527	0	0	0	59,527	0
58073. ZAF South Africa	XXX	897	0	0	0	897	0
58074. ZZZ Other Alien	XXX	3,102,102	3	2,929,302	0	6,031,407	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	4,448,460	6,223	2,929,679	2,404,645	9,789,006	330,600

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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	15,339,568	42,834,671
3.	Current year change in encumbrances	181,678	642,234
4.	Total gain (loss) on disposals	0	195,773
5.	Deduct amounts received on disposals	0	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	10,705,788	42,395,679
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	537,027,506	532,212,048
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	537,027,506	532,212,048

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	21,428,805,334	19,139,750,849
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	642,145,776	4,743,432,334
	2.2 Additional investment made after acquisition	19,057,265	526,112,143
3.	Capitalized deferred interest and other	0	3,502,709
4.	Accrual of discount	340,505	1,325,882
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	5,877,246	(21,080,631)
7.	Deduct amounts received on disposals	860,280,668	3,023,348,357
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,156,353	3,895,865
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(128,407,713)	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)	21,106,381,392	21,428,805,334
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	21,106,381,392	21,428,805,334
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	21,106,381,392	21,428,805,334

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,568,858,994	5,483,374,179
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	218,091,832	581,165,927
	2.2 Additional investment made after acquisition	167,242,740	932,092,652
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	85,347	307,955
5.	Unrealized valuation increase (decrease)	(41,794,221)	226,968,556
6.	Total gain (loss) on disposals	(2,957,165)	(20,514,557)
7.	Deduct amounts received on disposals	162,166,812	647,315,308
8.	Deduct amortization of premium and depreciation	119,618	262,948
9.	Total foreign exchange change in book/adjusted carrying value	(11,213,377)	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)	6,736,027,720	6,568,858,994
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,736,027,720	6,568,858,994

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	97,725,031,206	91,686,436,617
2.	Cost of bonds and stocks acquired	6,241,617,945	19,746,524,675
3.	Accrual of discount	53,399,348	260,995,922
4.	Unrealized valuation increase (decrease)	(758,018,479)	997,695,918
5.	Total gain (loss) on disposals	110,391,126	62,617,065
6.	Deduct consideration for bonds and stocks disposed of	2,628,486,038	14,980,218,060
7.	Deduct amortization of premium	36,698,437	174,164,430
8.	Total foreign exchange change in book/adjusted carrying value	(428,785,013)	127,312,039
9.	Deduct current year's other than temporary impairment recognized	24,587,092	96,979,372
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,594,589	94,810,831
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	100,265,459,154	97,725,031,206
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	100,265,459,154	97,725,031,206

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)	63,478,898,809	22,499,375,730	18,520,314,857	(1,217,901,315)	66,240,058,367	0	0	63,478,898,809
2.	NAIC 2 (a)	26,390,787,175	6,188,987,309	4,804,476,882	516,111,722	28,291,409,324	0	0	26,390,787,175
3.	NAIC 3 (a)	2,778,677,269	232,754,309	269,278,232	174,206,791	2,916,360,137	0	0	2,778,677,269
4.	NAIC 4 (a)	1,604,505,270	151,238,037	132,853,527	90,586,407	1,713,476,187	0	0	1,604,505,270
5.	NAIC 5 (a)	461,751,117	13,520,256	69,106,104	6,246,979	412,412,248	0	0	461,751,117
6.	NAIC 6 (a)	37,079,715	1	3,097,584	1,068,776	35,050,908	0	0	37,079,715
7.	Total Bonds	94,751,699,355	29,085,875,642	23,799,127,186	(429,680,640)	99,608,767,171	0	0	94,751,699,355
	PREFERRED STOCK								
8.	NAIC 1	79,200,000	0	0	(57,200,000)	22,000,000	0	0	79,200,000
9.	NAIC 2	171,259	0	0	57,200,000	57,371,259	0	0	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	11,640,913	647,014	39,391	3,516,356	15,764,892	0	0	11,640,913
13.	NAIC 6	9,572,638	0	(35,557)	(5,094,725)	4,513,470	0	0	9,572,638
14.	Total Preferred Stock	100,584,810	647,014	3,834	(1,578,369)	99,649,621	0	0	100,584,810
15.	Total Bonds and Preferred Stock	94,852,284,165	29,086,522,656	23,799,131,020	(431,259,009)	99,708,416,792	0	0	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 $ 5,562,952,753 ; NAIC 2 $ 597,673,035 ; NAIC 3 $ 83,834,531 NAIC 4 $ 5,000,000 ; NAIC 5 $ 318,977 ; NAIC 6 $ 856,870

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,827,034,890	XXX	1,824,316,529	2,801,523	539,690

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	865,156,580	1,349,894,339
2.	Cost of short-term investments acquired	1,400,876,863	2,519,446,552
3.	Accrual of discount	3,087,196	19,109,298
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,486,912	146,228
6.	Deduct consideration received on disposals	443,305,530	3,022,762,080
7.	Deduct amortization of premium	200,781	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	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,827,034,890	865,156,580
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,827,034,890	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	83,182,003
3.	Unrealized Valuation increase/(decrease)	1,271,074,783
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	108,326,819
6.	Considerations received/(paid) on terminations	136,624,606
7.	Amortization	(3,287,627)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	1,508,057
9.	Total foreign exchange change in Book/Adjusted Carrying Value	563,874,424
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,013,879,566
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,013,879,566

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)				19,715,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	390,539,773			
	3.14 Section 1, Column 18, prior year	(126,153,971)	516,693,744	516,693,744	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	390,539,773			
	3.24 Section 1, Column 19, prior year	(126,153,971)			
	3.25 SSAP No. 108 adjustments	0	516,693,744	516,693,744	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			454,356,880	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	454,356,880			
	4.23 SSAP No. 108 adjustments	0	454,356,880		
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)				19,715,000
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				19,715,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
105756K#6	Corporate Bond First to Default	3	4,000,000	2,384,134	2,757,295	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(35,050)	(1,530)	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	2,401,360	2,758,044
105756K#6	Corporate Bond First to Default	3	0	2,466,922	2,867,788			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,484,746	2,868,567
195325M*3	Corporate Bond First to Default	2	8,000,000	534,925	595,808	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(28,343)	5,474	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	536,685	595,445
195325M*3	Corporate Bond First to Default	2	0	5,772,519	6,256,933			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,791,515	6,253,115
195325M*3	Corporate Bond First to Default	2	0	2,305,480	2,116,518			Credit Default Swap - 1101194CM	0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,313,067	2,115,227
715638K@0	Corporate Bond First to Default	2	12,000,000	279,690	269,866	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(23,606)	37,505	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,198	269,170
715638K@0	Corporate Bond First to Default	2	0	7,367,067	8,317,477			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	7,380,457	8,296,021
715638K@0	Corporate Bond First to Default	2	0	1,523,935	1,782,659			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,526,704	1,778,061
715638K@0	Corporate Bond First to Default	2	0	2,216,146	2,401,800			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,220,174	2,395,604
715638K@0	Corporate Bond First to Default	2	0	68,678	75,821			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,802	75,625
715638K@0	Corporate Bond First to Default	2	0	1,531,712	1,691,569			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,534,496	1,687,206
168863E#1	Corporate Bond First to Default	1	12,000,000	768,252	950,726	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	855	32,150	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,201	948,592
168863E#1	Corporate Bond First to Default	1	0	777,961	766,936			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,909	765,215
168863E#1	Corporate Bond First to Default	1	0	996,266	1,107,561			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,200	1,105,074
168863E#1	Corporate Bond First to Default	1	0	900,829	1,263,381			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	900,768	1,260,545
168863E#1	Corporate Bond First to Default	1	0	506,946	505,737			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	506,912	504,602
168863E#1	Corporate Bond First to Default	1	0	3,455,855	3,753,486			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	3,455,624	3,745,061
168863E#1	Corporate Bond First to Default	1	0	605,080	708,508			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	605,039	706,918
168863E#1	Corporate Bond First to Default	1	0	731,146	822,520			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	731,097	820,674
168863E#1	Corporate Bond First to Default	1	0	2,107,343	2,271,459			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,107,202	2,266,360
168863E#1	Corporate Bond First to Default	1	0	259,377	340,768			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,359	340,003
168863E#1	Corporate Bond First to Default	1	0	523,434	532,796			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	523,399	531,600
168863E#1	Corporate Bond First to Default	1	0	1,153,183	1,298,583			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,106	1,295,668
712219C@1	Corporate Bond First to Default	1	12,000,000	432,648	444,661	08/05/2015	09/20/2020	Credit Default Swap - 1101197CM	1,114	52,107	00817Y-AP-3	AETNA INC CORPORATE	2FE	432,614	443,226
712219C@1	Corporate Bond First to Default	1	0	6,382,265	7,375,126			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,381,772	7,351,327
712219C@1	Corporate Bond First to Default	1	0	832,851	984,157			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,787	980,981
712219C@1	Corporate Bond First to Default	1	0	771,037	907,132			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	770,977	904,205
712219C@1	Corporate Bond First to Default	1	0	1,049,741	451,135			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	3FE	1,049,660	449,679
712219C@1	Corporate Bond First to Default	1	0	531,766	600,241			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	531,725	598,304
712219C@1	Corporate Bond First to Default	1	0	614,686	724,679			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	614,638	722,341
712219C@1	Corporate Bond First to Default	1	0	652,974	805,055			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	652,924	802,457
712219C@1	Corporate Bond First to Default	1	0	3,157,601	3,855,549			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,157,357	3,843,108
70687W@7	Corporate Bond First to Default	1	12,000,000	529,149	588,401	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(23,300)	44,329	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	530,153	586,651
70687W@7	Corporate Bond First to Default	1	0	4,960,124	5,934,090			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,969,533	5,916,448
70687W@7	Corporate Bond First to Default	1	0	1,540,209	1,998,746			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,543,130	1,992,803
70687W@7	Corporate Bond First to Default	1	0	2,072,303	2,623,206			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,076,234	2,615,407
70687W@7	Corporate Bond First to Default	1	0	1,019,948	1,143,377			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,021,882	1,139,977
70687W@7	Corporate Bond First to Default	1	0	2,162,208	2,622,493			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	2FE	2,166,310	2,614,696
718286E#0	Corporate Bond First to Default	2	12,000,000	2,014,158	2,471,984	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	3,029	46,525	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,652	2,463,875
718286E#0	Corporate Bond First to Default	2	0	1,224,121	1,398,802			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,223,814	1,394,213
718286E#0	Corporate Bond First to Default	2	0	1,117,362	1,192,670			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,117,081	1,188,758
718286E#0	Corporate Bond First to Default	2	0	700,700	793,712			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,524	791,108
718286E#0	Corporate Bond First to Default	2	0	518,455	668,745			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,325	666,551
718286E#0	Corporate Bond First to Default	2	0	1,026,179	1,312,007			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,025,921	1,307,704
718286E#0	Corporate Bond First to Default	2	0	2,672,460	3,065,769			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,789	3,055,713
718286E#0	Corporate Bond First to Default	2	0	1,878,363	2,239,957			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,877,891	2,232,609
718286E#0	Corporate Bond First to Default	2	0	403,592	438,866			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,491	437,426
718286E#0	Corporate Bond First to Default	2	0	498,784	600,796			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,659	598,825
831594C#1	Corporate Bond First to Default	1	12,000,000	992,120	1,204,102	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(6,782)	46,885	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,663	1,200,126
831594C#1	Corporate Bond First to Default	1	0	1,014,481	1,156,060			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,036	1,152,242
831594C#1	Corporate Bond First to Default	1	0	2,086,400	2,000,457			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,087,541	1,993,851
831594C#1	Corporate Bond First to Default	1	0	3,564,299	4,283,734			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,566,249	4,269,588
831594C#1	Corporate Bond First to Default	1	0	3,056,832	3,585,301			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,058,504	3,573,462

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
831594C#1	Corporate Bond First to Default	1	0	606,790	680,347			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	607,122	678,100
831594C#1	Corporate Bond First to Default	1	0	1,076,637	1,288,470			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,077,226	1,284,216
698299P#5	Corporate Bond First to Default	2	16,000,000	1,487,910	1,575,956	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(28,111)	42,759	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,490,424	1,572,219
698299P#5	Corporate Bond First to Default	2	0	3,720,369	4,407,992			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,655	4,397,538
698299P#5	Corporate Bond First to Default	2	0	617,488	663,652			Credit Default Swap - 1101195CM	0	0	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2FE	618,532	662,078
698299P#5	Corporate Bond First to Default	2	0	772,612	770,758			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	773,917	768,931
698299P#5	Corporate Bond First to Default	2	0	852,852	939,073			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,293	936,846
698299P#5	Corporate Bond First to Default	2	0	1,333,888	1,329,544			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,336,141	1,326,391
698299P#5	Corporate Bond First to Default	2	0	297,501	337,046			Credit Default Swap - 1101195CM	0	0	454889-AQ-9	INDIANA MICH PWR CO CORPORATE	1FE	298,004	336,247
698299P#5	Corporate Bond First to Default	2	0	414,007	419,997			Credit Default Swap - 1101195CM	0	0	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	414,707	419,001
698299P#5	Corporate Bond First to Default	2	0	505,032	523,344			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	505,886	522,103
698299P#5	Corporate Bond First to Default	2	0	398,091	171,713			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	3FE	398,764	171,306
698299P#5	Corporate Bond First to Default	2	0	2,210,078	2,485,954			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,811	2,480,059
698299P#5	Corporate Bond First to Default	2	0	1,126,568	1,240,501			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,128,471	1,237,559
698299P#5	Corporate Bond First to Default	2	0	1,274,845	1,388,090			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,276,999	1,384,798
698299P#5	Corporate Bond First to Default	2	0	1,628,352	1,777,108			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,631,103	1,772,894
12574#FK8	Corporate Bond First to Default	1	50,000,000	638,184	749,205	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,633,183)	(30,391)	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	659,724	749,590
12574#FK8	Corporate Bond First to Default	1	0	6,698,972	8,100,787			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,925,074	8,104,950
12574#FK8	Corporate Bond First to Default	1	0	1,419,447	1,593,796			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,467,356	1,594,615
12574#FK8	Corporate Bond First to Default	1	0	4,000,671	4,438,639			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,135,701	4,440,920
12574#FK8	Corporate Bond First to Default	1	0	757,080	779,079			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	782,633	779,480
12574#FK8	Corporate Bond First to Default	1	0	978,366	1,150,437			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,388	1,151,028
12574#FK8	Corporate Bond First to Default	1	0	3,079,358	3,786,331			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,183,291	3,788,277
12574#FK8	Corporate Bond First to Default	1	0	958,990	1,220,536			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,358	1,221,163
12574#FK8	Corporate Bond First to Default	1	0	499,807	552,252			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,677	552,535
12574#FK8	Corporate Bond First to Default	1	0	9,106,984	11,485,579			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,414,361	11,491,482
12574#FK8	Corporate Bond First to Default	1	0	1,106,170	1,272,646			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,505	1,273,300
12574#FK8	Corporate Bond First to Default	1	0	1,505,346	1,771,135			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,154	1,772,045
12574#FK8	Corporate Bond First to Default	1	0	2,200,584	2,779,521			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,857	2,780,949
12574#FK8	Corporate Bond First to Default	1	0	3,769,294	4,618,590			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,896,515	4,620,964
12574#FK8	Corporate Bond First to Default	1	0	7,785,221	10,376,155			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,047,986	10,381,487
12574#FK8	Corporate Bond First to Default	1	0	2,839,173	3,311,574			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,313,275
12574#FK8	Corporate Bond First to Default	1	0	1,044,445	1,153,077			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,079,697	1,153,670
126076BW9	Corporate Bond First to Default	1	50,000,000	11,386,600	14,095,395	09/23/2019	12/20/2024	Credit Default Swap - 1299002CM	917,664	(180,802)	695114-CL-0	PACIFICORP CORPORATE	1FE	11,186,625	14,136,102
126076BW9	Corporate Bond First to Default	1	0	20,018,132	21,184,752			Credit Default Swap - 1299002CM	0	0	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	19,666,567	21,245,934
126076BW9	Corporate Bond First to Default	1	0	10,173,022	13,115,721			Credit Default Swap - 1299002CM	0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAX	1FE	9,994,360	13,153,600
126076BW9	Corporate Bond First to Default	1	0	2,141,548	2,610,777			Credit Default Swap - 1299002CM	0	0	929903-AM-4	WACHOVIA CORP BOND	2FE	2,103,937	2,618,317
126076BW9	Corporate Bond First to Default	1	0	8,532,503	11,597,581			Credit Default Swap - 1299002CM	0	0	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,382,652	11,631,075
126076BY5	Corporate Bond First to Default	2Z	40,000,000	7,945,499	8,656,498	10/07/2019	12/20/2024	Credit Default Swap - 1301490CM	720,077	(144,641)	037389-AK-9	AON CORP COMPANY GUARNT	2FE	7,810,902	8,683,249
126076BY5	Corporate Bond First to Default	2Z	0	15,252,512	17,481,253			Credit Default Swap - 1301490CM	0	0	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	14,994,134	17,535,276
126076BY5	Corporate Bond First to Default	2Z	0	7,003,129	7,938,503			Credit Default Swap - 1301490CM	0	0	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	6,884,496	7,963,036
126076BY5	Corporate Bond First to Default	2Z	0	7,257,819	7,476,799			Credit Default Swap - 1301490CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	2FE	7,134,872	7,499,904
126076BY5	Corporate Bond First to Default	2Z	0	5,048,437	5,251,668			Credit Default Swap - 1301490CM	0	0	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	4,962,917	5,267,897
126076BZ2	Corporate Bond First to Default	4Z	172,000,000	22,054,959	22,999,753	10/21/2019	12/20/2024	Credit Default Swap - 1304240M	12,174,951	(10,810,128)	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1FE	20,639,555	24,184,812

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BZ2	Corporate Bond First to Default	4Z	0	30,614,739	32,629,440			Credit Default Swap - 130424CM	0	0	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPOR	1FE	28,650,000	34,310,668
126076BZ2	Corporate Bond First to Default	4Z	0	17,756,960	19,526,103			Credit Default Swap - 130424CM	0	0	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2FE	16,617,385	20,532,183
126076BZ2	Corporate Bond First to Default	4Z	0	4,566,728	5,222,842			Credit Default Swap - 130424CM	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,273,652	5,491,949
126076BZ2	Corporate Bond First to Default	4Z	0	5,458,146	6,253,373			Credit Default Swap - 130424CM	0	0	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,107,863	6,575,578
126076BZ2	Corporate Bond First to Default	4Z	0	10,312,268	11,996,553			Credit Default Swap - 130424CM	0	0	437076-AU-6	Home Depot Inc CORPORATE	1FE	9,650,466	12,614,674
126076BZ2	Corporate Bond First to Default	4Z	0	4,286,227	4,938,062			Credit Default Swap - 130424CM	0	0	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	4,011,153	5,192,495
126076BZ2	Corporate Bond First to Default	4Z	0	5,105,812	5,464,707			Credit Default Swap - 130424CM	0	0	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1FE	4,778,140	5,746,275
126076BZ2	Corporate Bond First to Default	4Z	0	13,761,003	14,711,709			Credit Default Swap - 130424CM	0	0	59156R-AY-4	METLIFE INC CORPORATE	1FE	12,877,873	15,469,728
126076BZ2	Corporate Bond First to Default	4Z	0	8,014,330	8,955,209			Credit Default Swap - 130424CM	0	0	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1FE	7,500,000	9,416,625
126076BZ2	Corporate Bond First to Default	4Z	0	2,024,989	2,055,966			Credit Default Swap - 130424CM	0	0	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	1,895,033	2,161,899
126076BZ2	Corporate Bond First to Default	4Z	0	4,019,987	4,610,919			Credit Default Swap - 130424CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	3,762,000	4,848,496
126076BZ2	Corporate Bond First to Default	4Z	0	3,959,865	4,311,109			Credit Default Swap - 130424CM	0	0	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1FE	3,705,736	4,533,238
126076BZ2	Corporate Bond First to Default	4Z	0	16,341,238	19,065,945			Credit Default Swap - 130424CM	0	0	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	15,292,518	20,048,315
126076BZ2	Corporate Bond First to Default	4Z	0	6,773,929	7,586,836			Credit Default Swap - 130424CM	0	0	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1FE	6,339,204	7,977,747
126076BZ2	Corporate Bond First to Default	4Z	0	6,407,158	6,697,298			Credit Default Swap - 130424CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,971	7,042,375
126076BZ2	Corporate Bond First to Default	4Z	0	10,890,877	13,586,598			Credit Default Swap - 130424CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,191,941	14,286,645
126076BZ2	Corporate Bond First to Default	4Z	0	17,361,921	19,191,683			Credit Default Swap - 130424CM	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,247,698	20,180,532
126076BZ2	Corporate Bond First to Default	2Z	500,000,000	3,148,290	3,590,295	02/07/2020	12/20/2024	Credit Default Swap - 132147CM	12,269,707	(1,808,015)	010392-EZ-7	ALABAMA POWER CORPORATE	1FE	3,074,476	3,600,790
126076BZ2	Corporate Bond First to Default	2Z	0	10,404,188	12,053,836			Credit Default Swap - 132147CM	0	0	010392-FB-9	ALABAMA POWER CORPORATE	1FE	10,160,255	12,089,070
126076BZ2	Corporate Bond First to Default	2Z	0	17,921,448	22,988,887			Credit Default Swap - 132147CM	0	0	01959L-AA-0	Allina Health System CORPORATE	1FE	17,501,267	23,056,084
126076BZ2	Corporate Bond First to Default	2Z	0	19,969,949	27,857,000			Credit Default Swap - 132147CM	0	0	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	19,501,739	27,938,426
126076BZ2	Corporate Bond First to Default	2Z	0	2,001,869	2,285,393			Credit Default Swap - 132147CM	0	0	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1FE	1,954,934	2,292,073
126076BZ2	Corporate Bond First to Default	2Z	0	2,759,405	3,323,388			Credit Default Swap - 132147CM	0	0	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1FE	2,694,709	3,333,102
126076BZ2	Corporate Bond First to Default	2Z	0	3,264,968	3,789,804			Credit Default Swap - 132147CM	0	0	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1FE	3,188,418	3,800,881
126076BZ2	Corporate Bond First to Default	2Z	0	3,839,520	5,008,035			Credit Default Swap - 132147CM	0	0	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	3,749,500	5,022,674
126076BZ2	Corporate Bond First to Default	2Z	0	10,369,161	13,340,747			Credit Default Swap - 132147CM	0	0	055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREI	1FE	10,126,049	13,379,743
126076BZ2	Corporate Bond First to Default	2Z	0	12,264,457	10,235,093			Credit Default Swap - 132147CM	0	0	057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	11,976,908	10,265,010
126076BZ2	Corporate Bond First to Default	2Z	0	26,507,966	27,992,378			Credit Default Swap - 132147CM	0	0	071813-BG-3	BAXTER INTL INC CORPORATE	1FE	25,886,468	28,074,200
126076BZ2	Corporate Bond First to Default	2Z	0	14,016,000	18,272,451			Credit Default Swap - 132147CM	0	0	110122-BU-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	13,687,385	18,325,862
126076BZ2	Corporate Bond First to Default	2Z	0	8,526,989	9,100,871			Credit Default Swap - 132147CM	0	0	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	8,327,067	9,127,473
126076BZ2	Corporate Bond First to Default	2Z	0	10,586,429	12,750,317			Credit Default Swap - 132147CM	0	0	149123-BS-9	CATERPILLAR INC CORPORATE	1FE	10,338,222	12,787,587
126076BZ2	Corporate Bond First to Default	2Z	0	191,724	207,055			Credit Default Swap - 132147CM	0	0	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1FE	187,229	207,661
126076BZ2	Corporate Bond First to Default	2Z	0	147,696	170,575			Credit Default Swap - 132147CM	0	0	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1FE	144,233	171,074
126076BZ2	Corporate Bond First to Default	2Z	0	3,935,410	4,565,030			Credit Default Swap - 132147CM	0	0	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	3,843,142	4,578,374
126076BZ2	Corporate Bond First to Default	2Z	0	5,502,202	6,250,262			Credit Default Swap - 132147CM	0	0	209111-FA-6	CONS EDISON CO OF NY CORPORATE	2FE	5,373,199	6,268,532
126076BZ2	Corporate Bond First to Default	2Z	0	20,499,253	25,648,628			Credit Default Swap - 132147CM	0	0	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1FE	20,018,633	25,723,599
126076BZ2	Corporate Bond First to Default	2Z	0	945,894	1,098,914			Credit Default Swap - 132147CM	0	0	250847-EA-4	DTE Electric Company CORPORATE	1FE	923,717	1,102,126
126076BZ2	Corporate Bond First to Default	2Z	0	1,450,980	1,451,709			Credit Default Swap - 132147CM	0	0	254687-EP-7	WALT DISNEY COMPANY CORPORATE	1FE	1,416,961	1,455,952
126076BZ2	Corporate Bond First to Default	2Z	0	1,012,598	1,058,007			Credit Default Swap - 132147CM	0	0	268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	988,857	1,061,100
126076BZ2	Corporate Bond First to Default	2Z	0	1,071,156	1,176,964			Credit Default Swap - 132147CM	0	0	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2FE	1,046,042	1,180,404
126076BZ2	Corporate Bond First to Default	2Z	0	2,612,340	2,899,998			Credit Default Swap - 132147CM	0	0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	2,551,092	2,908,475
126076BZ2	Corporate Bond First to Default	2Z	0	10,234,897	12,770,868			Credit Default Swap - 132147CM	0	0	402479-CB-3	GULF POWER CO CORPORATE	1FE	9,994,932	12,808,197
126076BZ2	Corporate Bond First to Default	2Z	0	1,079,164	1,178,510			Credit Default Swap - 132147CM	0	0	404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,053,862	1,181,955
126076BZ2	Corporate Bond First to Default	2Z	0	8,811,521	10,606,873			Credit Default Swap - 132147CM	0	0	437076-BD-3	Home Depot Inc CORPORATE	1FE	8,604,929	10,637,877
126076BZ2	Corporate Bond First to Default	2Z	0	32,789,285	38,540,107			Credit Default Swap - 132147CM	0	0	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1FE	32,020,517	38,652,760
126076BZ2	Corporate Bond First to Default	2Z	0	1,731,630	2,027,811			Credit Default Swap - 132147CM	0	0	540424-AP-3	LOEWS CORP CORP	1FE	1,691,031	2,033,738
126076BZ2	Corporate Bond First to Default	2Z	0	6,133,570	8,905,811			Credit Default Swap - 132147CM	0	0	585055-AT-3	MEDTRONIC INC CORPORATE	1FE	5,989,764	8,931,843
126076BZ2	Corporate Bond First to Default	2Z	0	5,355,744	6,127,783			Credit Default Swap - 132147CM	0	0	62952E-AC-1	NYU Hospitals Center CORPORATE	1FE	5,230,175	6,145,695

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BZ2	Corporate Bond First to Default	2Z	0	5,195,574	5,569,736			Credit Default Swap - 1321470M	0	0	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1FE	5,073,760	5,586,017
126076BZ2	Corporate Bond First to Default	2Z	0	10,449,352	12,438,187			Credit Default Swap - 1321470M	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	10,204,360	12,474,544
126076BZ2	Corporate Bond First to Default	2Z	0	1,633,294	2,321,166			Credit Default Swap - 1321470M	0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1FE	1,595,000	2,327,950
126076BZ2	Corporate Bond First to Default	2Z	0	3,868,248	4,864,700			Credit Default Swap - 1321470M	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,777,554	4,878,919
126076BZ2	Corporate Bond First to Default	2Z	0	7,316,684	8,472,906			Credit Default Swap - 1321470M	0	0	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1FE	7,145,139	8,497,672
126076BZ2	Corporate Bond First to Default	2Z	0	12,767,143	14,878,805			Credit Default Swap - 1321470M	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	12,467,809	14,922,295
126076BZ2	Corporate Bond First to Default	2Z	0	21,415,634	26,816,405			Credit Default Swap - 1321470M	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	20,913,530	26,894,789
126076BZ2	Corporate Bond First to Default	2Z	0	60,805,894	69,073,630			Credit Default Swap - 1321470M	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	59,380,256	69,275,533
126076BZ2	Corporate Bond First to Default	2Z	0	14,709,884	16,802,611			Credit Default Swap - 1321470M	0	0	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1FE	14,365,000	16,851,725
126076BZ2	Corporate Bond First to Default	2Z	0	14,313,558	17,642,469			Credit Default Swap - 1321470M	0	0	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1FE	13,977,966	17,694,039
126076BZ2	Corporate Bond First to Default	2Z	0	1,207,625	1,720,177			Credit Default Swap - 1321470M	0	0	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,179,311	1,725,205
126076BZ2	Corporate Bond First to Default	2Z	0	2,691,276	2,945,448			Credit Default Swap - 1321470M	0	0	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1FE	2,628,177	2,954,058
126076BZ2	Corporate Bond First to Default	2Z	0	18,139,668	21,089,711			Credit Default Swap - 1321470M	0	0	755111-BU-4	RAYTHEON CO CORPORATE	1FE	17,714,371	21,151,356
126076BZ2	Corporate Bond First to Default	2Z	0	36,450,212	44,046,926			Credit Default Swap - 1321470M	0	0	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1FE	35,595,610	44,175,675
126076BZ2	Corporate Bond First to Default	2Z	0	12,095,254	13,774,145			Credit Default Swap - 1321470M	0	0	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1FE	11,811,672	13,814,407
126076BZ2	Corporate Bond First to Default	2Z	0	21,044,408	24,514,923			Credit Default Swap - 1321470M	0	0	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1FE	20,551,007	24,586,580
126076BZ2	Corporate Bond First to Default	2Z	0	151,304	195,744			Credit Default Swap - 1321470M	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	147,756	196,317
126076BZ2	Corporate Bond First to Default	2Z	0	1,777,222	1,773,072			Credit Default Swap - 1321470M	0	0	94974B-FP-0	Wells Fargo & Co NT CORPORATE	2FE	1,735,553	1,778,255
126076BZ2	Corporate Bond First to Default	2Z	0	5,917,630	6,728,582			Credit Default Swap - 1321470M	0	0	976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	1FE	5,778,887	6,748,250
126076BZ2	Corporate Bond First to Default	2Z	0	20,480,172	23,569,694			Credit Default Swap - 1321470M	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	20,000,000	23,638,588
126076BZ2	Corporate Bond First to Default	2Z	0	1,808,406	2,032,971			Credit Default Swap - 1321470M	0	0	983024-AG-5	WYETH CORPORATE	1FE	1,766,006	2,038,913
126076BZ2	Corporate Bond First to Default	2Z	200,000,000	1,106,979	1,539,214	02/07/2020	12/20/2029	Credit Default Swap - 1321560M	1,669,572	(5,960,932)	002819-AC-4	ABBOTT LABS CORPORATE	1FE	1,098,946	1,572,134
126076BZ2	Corporate Bond First to Default	2Z	0	4,666,057	6,022,389			Credit Default Swap - 1321560M	0	0	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,632,200	6,151,195
126076BZ2	Corporate Bond First to Default	2Z	0	4,755,815	6,529,245			Credit Default Swap - 1321560M	0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,721,307	6,668,892
126076BZ2	Corporate Bond First to Default	2Z	0	6,131,911	7,602,435			Credit Default Swap - 1321560M	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	6,087,417	7,765,035
126076BZ2	Corporate Bond First to Default	2Z	0	3,071,626	4,403,361			Credit Default Swap - 1321560M	0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,049,338	4,497,540
126076BZ2	Corporate Bond First to Default	2Z	0	5,292,731	4,993,476			Credit Default Swap - 1321560M	0	0	097023-AS-4	BOEING CO CORPORATE	2FE	5,254,326	5,100,276
126076BZ2	Corporate Bond First to Default	2Z	0	9,146,531	8,422,388			Credit Default Swap - 1321560M	0	0	097023-AX-3	BOEING CO CORPORATE	2FE	9,080,163	8,602,525
126076BZ2	Corporate Bond First to Default	2Z	0	5,009,115	6,922,932			Credit Default Swap - 1321560M	0	0	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1FE	4,972,768	7,070,999
126076BZ2	Corporate Bond First to Default	2Z	0	6,450	6,715			Credit Default Swap - 1321560M	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	6,403	6,859
126076BZ2	Corporate Bond First to Default	2Z	0	8,545,520	11,917,184			Credit Default Swap - 1321560M	0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,483,513	12,172,068
126076BZ2	Corporate Bond First to Default	2Z	0	3,475,699	3,445,035			Credit Default Swap - 1321560M	0	0	254687-EH-5	WALT DISNEY COMPANY CORPORATE	1FE	3,450,479	3,518,717
126076BZ2	Corporate Bond First to Default	2Z	0	9,552,363	9,870,680			Credit Default Swap - 1321560M	0	0	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1FE	9,483,050	10,081,793
126076BZ2	Corporate Bond First to Default	2Z	0	46,924,880	45,937,946			Credit Default Swap - 1321560M	0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1FE	46,584,387	46,920,463
126076BZ2	Corporate Bond First to Default	2Z	0	6,879,574	8,847,741			Credit Default Swap - 1321560M	0	0	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,829,655	9,036,976
126076BZ2	Corporate Bond First to Default	2Z	0	10,588,416	13,101,369			Credit Default Swap - 1321560M	0	0	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	10,511,586	13,381,580
126076BZ2	Corporate Bond First to Default	2Z	0	4,788,446	6,211,575			Credit Default Swap - 1321560M	0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,753,700	6,344,428
126076BZ2	Corporate Bond First to Default	2Z	0	3,013,277	3,982,746			Credit Default Swap - 1321560M	0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,991,412	4,067,929
126076BZ2	Corporate Bond First to Default	2Z	0	8,120,989	11,350,194			Credit Default Swap - 1321560M	0	0	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	8,062,062	11,592,951
126076BZ2	Corporate Bond First to Default	2Z	0	5,012,147	6,770,548			Credit Default Swap - 1321560M	0	0	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	4,975,778	6,915,356
126076BZ2	Corporate Bond First to Default	2Z	0	15,315,275	19,628,298			Credit Default Swap - 1321560M	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	15,204,146	20,048,106
126076BZ2	Corporate Bond First to Default	2Z	0	10,020	9,791			Credit Default Swap - 1321560M	0	0	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	9,947	10,001
126076BZ2	Corporate Bond First to Default	2Z	0	5,341,974	6,546,792			Credit Default Swap - 1321560M	0	0	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,303,212	6,686,815
126076BZ2	Corporate Bond First to Default	2Z	0	5,704,384	7,411,345			Credit Default Swap - 1321560M	0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	5,662,992	7,569,858
126076BZ2	Corporate Bond First to Default	2Z	0	4,997,062	6,549,292			Credit Default Swap - 1321560M	0	0	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	4,960,803	6,689,368

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BZ2	Corporate Bond First to Default	2Z	0	10,878,939	15,064,243			Credit Default Swap - 132156CM	0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	15,386,435
126076BZ2	Corporate Bond First to Default	2Z	0	6,609,580	9,098,522			Credit Default Swap - 132156CM	0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,561,620	9,293,120
126076BZ2	Corporate Bond First to Default	2Z	0	4,516,481	6,430,147			Credit Default Swap - 132156CM	0	0	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,483,709	6,567,675
126076BZ2	Corporate Bond First to Default	2Z	0	4,813,552	7,163,187			Credit Default Swap - 132156CM	0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,778,624	7,316,393
126076BZ2	Corporate Bond First to Default	2Z	0	16,408,910	20,026,674			Credit Default Swap - 132156CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	16,289,845	20,455,003
126076BZ2	Corporate Bond First to Default	2Z	0	4,376,348	5,803,305			Credit Default Swap - 132156CM	0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,344,592	5,927,426
126076BZ2	Corporate Bond First to Default	2Z	0	5,030,309	7,096,681			Credit Default Swap - 132156CM	0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	1FE	4,993,809	7,248,464
000000-00-0	Corporate Bond First to Default	4Z	100,000,000	6,148,247	6,636,859	02/27/2020	12/20/2024	Credit Default Swap - 132548CM	5,820,991	(6,284,958)	141781-AE-4	Cargill Inc SENIOR NOTES 144A	1FE	5,825,519	6,952,067
000000-00-0	Corporate Bond First to Default	4Z	0	12,615,571	15,761,586			Credit Default Swap - 132548CM	0	0	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1FE	11,953,368	16,510,160
000000-00-0	Corporate Bond First to Default	4Z	0	6,884,150	6,162,477			Credit Default Swap - 132548CM	0	0	254687-DT-0	WALT DISNEY COMPANY CORPORATE	1FE	6,522,794	6,455,155
000000-00-0	Corporate Bond First to Default	4Z	0	7,309,761	8,680,405			Credit Default Swap - 132548CM	0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,926,064	9,092,668
000000-00-0	Corporate Bond First to Default	4Z	0	4,191,852	5,087,129			Credit Default Swap - 132548CM	0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	3,971,817	5,328,735
000000-00-0	Corporate Bond First to Default	4Z	0	6,193,545	7,989,519			Credit Default Swap - 132548CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,868,440	8,368,970
000000-00-0	Corporate Bond First to Default	4Z	0	24,896,225	32,140,564			Credit Default Swap - 132548CM	0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	23,589,398	33,667,034
000000-00-0	Corporate Bond First to Default	4Z	0	9,880	9,892			Credit Default Swap - 132548CM	0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	9,362	10,362
000000-00-0	Corporate Bond First to Default	4Z	0	6,135,148	7,469,422			Credit Default Swap - 132548CM	0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,813,108	7,824,171
000000-00-0	Corporate Bond First to Default	4Z	0	3,131,477	3,373,231			Credit Default Swap - 132548CM	0	0	713448-EE-4	PEPSICO INC CORPORATE	1FE	2,967,103	3,533,437
000000-00-0	Corporate Bond First to Default	4Z	0	6,406,371	7,344,083			Credit Default Swap - 132548CM	0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	6,070,094	7,692,880
000000-00-0	Corporate Bond First to Default	4Z	0	7,915,492	9,400,797			Credit Default Swap - 132548CM	0	0	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1FE	7,500,000	9,847,275
000000-00-0	Corporate Bond First to Default	4Z	0	3,166,197	3,887,938			Credit Default Swap - 132548CM	0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	4,072,590
000000-00-0	Corporate Bond First to Default	4Z	0	5,328,202	6,453,162			Credit Default Swap - 132548CM	0	0	797440-BJ-2	San Diego Gas Electric Engine CORPO	1FE	5,048,520	6,759,645
000000-00-0	Corporate Bond First to Default	4Z	0	5,023,303	5,841,648			Credit Default Swap - 132548CM	0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1FE	4,759,625	6,119,089
000000-00-0	Corporate Bond First to Default	4Z	0	5,539,658	6,094,099			Credit Default Swap - 132548CM	0	0	872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES	1FE	5,248,876	6,383,529
000000-00-0	Corporate Bond First to Default	4Z	50,000,000	472,441	489,056	02/28/2020	12/20/2024	Credit Default Swap - 132587CM	1,057,447	(3,142,479)	002819-AC-4	ABBOTT LABS CORPORATE	1FE	448,985	514,517
000000-00-0	Corporate Bond First to Default	4Z	0	313,415	304,344			Credit Default Swap - 132587CM	0	0	010392-EZ-7	ALABAMA POWER CORPORATE	1FE	297,855	320,189
000000-00-0	Corporate Bond First to Default	4Z	0	580,598	629,904			Credit Default Swap - 132587CM	0	0	01959L-AA-0	Allina Health System CORPORATE	1FE	551,772	662,698
000000-00-0	Corporate Bond First to Default	4Z	0	596,611	613,449			Credit Default Swap - 132587CM	0	0	049560-AG-0	ATMOS ENERGY CORP BOND	1FE	566,990	645,386
000000-00-0	Corporate Bond First to Default	4Z	0	3,020,045	3,147,938			Credit Default Swap - 132587CM	0	0	06050T-JZ-6	BANK OF AMERICA NA CORPORATE	1FE	2,870,103	3,311,825
000000-00-0	Corporate Bond First to Default	4Z	0	1,301,340	864,103			Credit Default Swap - 132587CM	0	0	097023-BA-2	BOEING CO CORPORATE	2FE	1,236,730	909,089
000000-00-0	Corporate Bond First to Default	4Z	0	583,815	593,188			Credit Default Swap - 132587CM	0	0	141781-BC-7	Cargill Inc CORPORATE	1FE	554,830	624,070
000000-00-0	Corporate Bond First to Default	4Z	0	115,398	135,275			Credit Default Swap - 132587CM	0	0	141781-BF-0	Cargill Inc CORPORATE	1FE	109,669	142,318
000000-00-0	Corporate Bond First to Default	4Z	0	309,733	332,719			Credit Default Swap - 132587CM	0	0	20825C-AP-9	Conocophillips CORPORATE	1FE	294,355	350,041
000000-00-0	Corporate Bond First to Default	4Z	0	1,095,503	1,143,496			Credit Default Swap - 132587CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1FE	1,041,113	1,203,028
000000-00-0	Corporate Bond First to Default	4Z	0	348,834	335,819			Credit Default Swap - 132587CM	0	0	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1FE	331,515	353,302
000000-00-0	Corporate Bond First to Default	4Z	0	228,781	243,252			Credit Default Swap - 132587CM	0	0	375558-AX-1	GILEAD SCIENCES INC CORPORATE	1FE	217,423	255,916
000000-00-0	Corporate Bond First to Default	4Z	0	1,673,204	1,675,673			Credit Default Swap - 132587CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1FE	1,590,132	1,762,911
000000-00-0	Corporate Bond First to Default	4Z	0	2,937,863	2,723,378			Credit Default Swap - 132587CM	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	2,792,002	2,865,161
000000-00-0	Corporate Bond First to Default	4Z	0	326,513	299,726			Credit Default Swap - 132587CM	0	0	505588-BK-8	LACLEDE GAS CO CORPORATE	1FE	310,302	315,331
000000-00-0	Corporate Bond First to Default	4Z	0	467,800	456,318			Credit Default Swap - 132587CM	0	0	539830-AK-5	LOCKHEED MARTIN CORP BONDS	1FE	444,575	480,075
000000-00-0	Corporate Bond First to Default	4Z	0	4,032,388	4,511,645			Credit Default Swap - 132587CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	1FE	3,832,185	4,746,529
000000-00-0	Corporate Bond First to Default	4Z	0	4,258,882	4,639,434			Credit Default Swap - 132587CM	0	0	540424-AP-3	LOEWS CORP CORP	1FE	4,047,434	4,880,971
000000-00-0	Corporate Bond First to Default	4Z	0	12,197,980	14,228,493			Credit Default Swap - 132587CM	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	11,592,365	14,969,253
000000-00-0	Corporate Bond First to Default	4Z	0	1,483,663	1,469,319			Credit Default Swap - 132587CM	0	0	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1FE	1,410,001	1,545,814
000000-00-0	Corporate Bond First to Default	4Z	0	1,325,880	1,263,475			Credit Default Swap - 132587CM	0	0	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1FE	1,260,051	1,329,253
000000-00-0	Corporate Bond First to Default	4Z	0	647,807	694,813			Credit Default Swap - 132587CM	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	615,644	730,987
000000-00-0	Corporate Bond First to Default	4Z	0	2,571,791	2,647,219			Credit Default Swap - 132587CM	0	0	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	2,444,105	2,785,038
000000-00-0	Corporate Bond First to Default	4Z	0	642,462	588,915			Credit Default Swap - 132587CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	610,564	619,575
000000-00-0	Corporate Bond First to Default	4Z	0	600,018	563,720			Credit Default Swap - 132587CM	0	0	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1FE	570,228	593,068
000000-00-0	Corporate Bond First to Default	4Z	0	657,613	620,551			Credit Default Swap - 132587CM	0	0	755111-BW-0	RAYTHEON CO CORPORATE	1FE	624,963	652,858

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4Z	0	5,361,959	5,971,946			Credit Default Swap - 132587CM	0	0	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1FE	5,095,745	6,282,856
000000-00-0	Corporate Bond First to Default	4Z	0	5,925,965	6,585,510			Credit Default Swap - 132587CM	0	0	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1FE	5,631,749	6,928,363
000000-00-0	Corporate Bond First to Default	4Z	0	595,213	600,677			Credit Default Swap - 132587CM	0	0	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	565,662	631,949
000000-00-0	Corporate Bond First to Default	4Z	0	320,488	284,528			Credit Default Swap - 132587CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	304,576	299,342
000000-00-0	Corporate Bond First to Default	4Z	0	1,310,218	1,256,372			Credit Default Swap - 132587CM	0	0	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1FE	1,245,167	1,321,781
000000-00-0	Corporate Bond First to Default	4Z	0	478,090	446,416			Credit Default Swap - 132587CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	454,354	469,657
000000-00-0	Corporate Bond First to Default	4Z	30,000,000	5,718,513	5,240,268	02/28/2020	12/20/2024	Credit Default Swap - 132588CM	1,410,267	(1,885,487)	05565Q-DB-1	BP CAPITAL MARKETS PLC CORP FOREIGN	1FE	5,454,492	5,550,047
000000-00-0	Corporate Bond First to Default	4Z	0	6,349,694	6,266,266			Credit Default Swap - 132588CM	0	0	06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORP	1FE	6,056,532	6,636,698
000000-00-0	Corporate Bond First to Default	4Z	0	5,281,093	6,541,632			Credit Default Swap - 132588CM	0	0	12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES	1FE	5,037,268	6,928,343
000000-00-0	Corporate Bond First to Default	4Z	0	2,046,821	2,558,241			Credit Default Swap - 132588CM	0	0	302508-AQ-9	FMR LLC BONDS 144A	1FE	1,952,320	2,709,473
000000-00-0	Corporate Bond First to Default	4Z	0	3,758,915	3,618,487			Credit Default Swap - 132588CM	0	0	709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	3,585,368	3,832,395
000000-00-0	Corporate Bond First to Default	4Z	0	5,347,228	5,415,104			Credit Default Swap - 132588CM	0	0	857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT	1FE	5,100,349	5,735,219
000000-00-0	Corporate Bond First to Default	4Z	0	2,043,109	2,255,094			Credit Default Swap - 132588CM	0	0	893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTE	1FE	1,948,779	2,388,404
000000-00-0	Corporate Bond First to Default	4Z	15,000,000	1,348,284	1,906,709	03/05/2020	12/20/2024	Credit Default Swap - 132679CM	528,723	(942,744)	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1FE	1,300,177	2,024,127
000000-00-0	Corporate Bond First to Default	4Z	0	6,040,988	5,813,948			Credit Default Swap - 132679CM	0	0	540424-AS-7	LOEWS CORP CORPORATE	1FE	5,825,445	6,171,978
000000-00-0	Corporate Bond First to Default	4Z	0	2,071,579	2,213,702			Credit Default Swap - 132679CM	0	0	641423-BP-2	NEVADA POWER CO CORPORATE	1FE	1,997,665	2,350,025
000000-00-0	Corporate Bond First to Default	4Z	0	5,357,576	5,374,589			Credit Default Swap - 132679CM	0	0	82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP	1FE	5,166,417	5,705,563
000000-00-0	Corporate Bond First to Default	4Z	30,000,000	6,140,612	5,405,951	03/05/2020	12/20/2024	Credit Default Swap - 132678CM	2,819,171	(1,885,487)	097023-BA-2	BOEING CO CORPORATE	2FE	5,931,654	5,681,809
000000-00-0	Corporate Bond First to Default	4Z	0	16,403,172	21,587,770			Credit Default Swap - 132678CM	0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	15,844,991	22,689,364
000000-00-0	Corporate Bond First to Default	4Z	0	505,791	587,575			Credit Default Swap - 132678CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	488,579	617,558
000000-00-0	Corporate Bond First to Default	4Z	0	4,934,464	5,523,043			Credit Default Swap - 132678CM	0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,766,549	5,804,876
000000-00-0	Corporate Bond First to Default	4Z	0	3,090,968	3,845,242			Credit Default Swap - 132678CM	0	0	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1FE	2,985,786	4,041,460
000000-00-0	Corporate Bond First to Default	4Z	3,000,000	2,082,831	4,052,957	03/05/2020	12/20/2024	Credit Default Swap - 132680CM	105,745	(188,549)	437076-AS-1	Home Depot Inc CORPORATE	1FE	1,977,086	4,241,505
000000-00-0	Corporate Bond First to Default	4Z	4,500,000	1,181,349	1,485,149	03/05/2020	12/20/2024	Credit Default Swap - 132681CM	158,809	(282,823)	029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTE	1FE	1,140,317	1,555,741
000000-00-0	Corporate Bond First to Default	4Z	0	1,785,092	2,221,256			Credit Default Swap - 132681CM	0	0	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1FE	1,723,089	2,326,836
000000-00-0	Corporate Bond First to Default	4Z	0	510,123	666,996			Credit Default Swap - 132681CM	0	0	244199-BA-2	DEERE & CO NOTES	1FE	492,405	698,699
000000-00-0	Corporate Bond First to Default	4Z	0	1,095,641	1,576,756			Credit Default Swap - 132681CM	0	0	532457-AP-3	Eli Lilly & Co NOTES	1FE	1,057,585	1,651,703
000000-00-0	Corporate Bond First to Default	4Z	5,000,000	2,454,925	2,411,365	03/05/2020	12/20/2024	Credit Default Swap - 132684CM	176,454	(314,248)	037735-CK-1	APPALACHIAN PWR CO CORPORATE	2FE	2,377,127	2,553,054
000000-00-0	Corporate Bond First to Default	4Z	0	3,113,104	2,936,725			Credit Default Swap - 132684CM	0	0	80413T-AC-3	Saudi Arabia GOVT FOREIGN	1FE	3,014,447	3,109,284
000000-00-0	Corporate Bond First to Default	4Z	10,000,000	3,917,868	5,355,073	03/05/2020	12/20/2024	Credit Default Swap - 132682CM	352,482	(628,496)	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,800,000	5,586,418
000000-00-0	Corporate Bond First to Default	4Z	0	2,078,384	2,822,302			Credit Default Swap - 132682CM	0	0	20030N-AV-3	COMCAST CORP CORPORATE	1FE	2,015,856	2,944,229
000000-00-0	Corporate Bond First to Default	4Z	0	185,081	178,426			Credit Default Swap - 132682CM	0	0	254687-DM-5	WALT DISNEY COMPANY CORPORATE	1FE	179,513	186,134
000000-00-0	Corporate Bond First to Default	4Z	0	2,145,310	2,008,990			Credit Default Swap - 132682CM	0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1FE	2,080,769	2,095,781
000000-00-0	Corporate Bond First to Default	4Z	0	3,389,683	4,183,322			Credit Default Swap - 132682CM	0	0	931142-BF-9	WAL MART STORES INC NOTES	1FE	3,287,706	4,364,046
9999999999 - Totals				1,461,367,246	1,703,276,217	XXX	XXX	XXX	38,408,683	(34,183,976)	XXX	XXX	XXX	1,422,958,563	1,737,460,193

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	0	0	0	0	0	0	15	1,050,487,314
2. Add: Opened or Acquired Transactions	11	1,394,786,911	0	0	0	0	0	0	11	1,394,786,911
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	0	0	0	0	0	0	2	186,150,776
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	0	XXX	0	XXX	0	XXX	797,756,203
7. Ending Inventory	24	1,461,367,246	0	0	0	0	0	0	24	1,461,367,246

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	4,013,879,557	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	19,715,000	
3.	Total (Line 1 plus Line 2)		4,033,594,557
4.	Part D, Section 1, Column 5	7,594,112,740	
5.	Part D, Section 1, Column 6	(3,560,518,183)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,497,565,530	
8.	Part B, Section 1, Column 13	(63,884,416)	
9.	Total (Line 7 plus Line 8)		5,433,681,114
10.	Part D, Section 1, Column 8	9,202,489,512	
11.	Part D, Section 1, Column 9	(3,768,808,398)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,220,150,270	
14.	Part B, Section 1, Column 20	310,426,675	
15.	Part D, Section 1, Column 11	2,530,576,945	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,571,518,109	2,670,766,324
2.	Cost of cash equivalents acquired	26,510,493,816	86,368,546,222
3.	Accrual of discount	9,120,714	28,835,851
4.	Unrealized valuation increase (decrease)	114,121	(51,206)
5.	Total gain (loss) on disposals	(928,996)	238,552
6.	Deduct consideration received on disposals	25,445,852,585	84,496,319,665
7.	Deduct amortization of premium	39,746	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)	5,644,423,016	4,571,518,109
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,644,423,016	4,571,518,109

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
221000, Residential	New York	NY	02/27/2018		0	181,678	0	39,495
293400, Retail	Chicago	IL	12/30/2012		0	0	0	529,434
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	21,493
293700, Retail	New York	NY	12/18/2013		0	0	0	76,629
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	8,286
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	201,277
Block 143 Land	Newark	NJ	05/09/2018		0	0	0	65,218
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	(20,973)
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	938,571
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	116,790
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	202,299
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	11,336,547
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	1,824,501
0199999. Acquired by Purchase					0	181,678	0	15,339,567
0399999 - Totals					0	181,678	0	15,339,567

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	73,889
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	0	0	0	0	0	73,889
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	73,889

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717611843	DAVIS	CA		03/13/2020	4.050	7,500,000	0	15,914,831
717611813	SOLEDAD	CA		01/08/2020	3.300	32,300,000	0	58,432,841
717611848	WASCO	CA		01/22/2020	3.800	61,866,942	0	101,913,244
717611852	WASCO	CA		02/20/2020	3.800	12,992,058	0	21,401,823
717611718	BRITT	IA		03/27/2020	4.190	18,000,000	0	29,449,662
717611806	BRITT	IA		03/27/2020	4.300	6,000,000	0	9,816,554
717611853	OAKTOWN	IN		02/28/2020	3.730	1,952,000	0	5,730,004
717611167	CLARKSDALE	MS		03/14/2016	4.100	0	310	6,686,822
717611804	TUNICA	MS		02/03/2020	3.410	3,965,000	0	8,103,977
717611746	ANTLERS	OK		02/12/2020	3.930	5,500,000	0	21,398,983
717611700	BOARDMAN	OR		03/01/2019	4.260	0	1,050,333	7,293,252
717611858	BOARDMAN	OR		03/30/2020	3.220	4,640,770	0	12,896,870
717611790	LEBANON	OR		10/09/2019	3.950	0	3,060,431	10,531,639
717611839	KENNEWICK	WA		02/18/2020	3.300	9,792,600	0	17,789,679
717611840	KENNEWICK	WA		02/18/2020	3.300	14,688,900	0	26,684,519
0199999. Mortgages in good standing - Farm Mortgages						179,198,270	4,111,074	354,044,699
752200007	BRISBANE	AUS		10/16/2019	5.500	0	395,061	46,672,593
752200001	MELBOURNE	AUS		04/08/2019	2.380	0	144,374	101,616,658
752200003	SYDNEY	AUS		07/26/2019	4.750	0	5,032,428	83,783,525
752200006	SYDNEY	AUS		10/04/2019	6.000	0	862,600	27,892,875
706111038	CHANDLER	AZ		01/29/2020	3.360	4,798,500	0	6,655,421
706110860	GLENDALE	AZ		08/29/2019	3.360	0	484,615	11,022,630
706111054	SCOTTSDALE	AZ		03/30/2020	3.000	15,438,700	0	28,295,287
706110844	CARSON	CA		02/20/2020	3.710	18,668,500	0	27,751,477
706110797	LATHROP	CA		01/06/2020	3.600	10,871,530	0	18,205,198
706110533	SANTA CLARITA	CA		03/30/2018	2.860	0	95,977	16,104,092
706110832	YOUNTVILLE	CA		02/13/2020	4.120	4,358,112	0	6,618,900
706110706	ATLANTA	GA		03/06/2019	2.510	0	377,916	33,979,057
706110707	ATLANTA	GA		03/06/2019	2.510	0	108,303	23,891,149
706110708	ATLANTA	GA		03/06/2019	2.460	0	245,868	20,873,900
706110709	ATLANTA	GA		03/06/2019	2.460	0	468,391	39,043,457
706110710	ATLANTA	GA		03/06/2019	2.560	0	261,656	26,349,931
749000342	LONDON	GBR		01/24/2020	4.200	3,858,456	0	11,401,047
749000346	LONDON	GBR		03/05/2020	3.000	15,277,118	0	22,842,810
749000348	LONDON	GBR		03/06/2020	2.990	17,338,583	0	21,863,587
749000349	NORTHAMPTON	GBR		03/31/2020	2.400	39,072,323	0	56,350,636
749000350	NORTHAMPTON	GBR		03/31/2020	2.530	16,898,094	0	24,150,273
750000299	DUBLIN	IRL		01/09/2020	1.070	3,112,857	0	5,864,426
750000300	DUBLIN	IRL		01/30/2020	0.990	3,310,143	0	6,319,419
750000345	DUBLIN	IRL		02/27/2020	1.250	25,999,954	0	39,127,791
706111023	GUADALAJARA	MEX		03/12/2020	3.950	49,510,000	0	123,290,153
706110693	SOMERSET	NJ		03/25/2019	4.090	0	6,469,000	39,220,146
706111051	NEW YORK	NY		03/20/2020	3.990	58,494,488	0	86,389,850
706110901	STATEN ISLAND	NY		01/29/2020	3.450	3,000,000	0	5,169,957
706111034	HILLSBORO	OR		01/16/2020	3.480	37,840,000	0	52,033,300
706111035	HILLSBORO	OR		01/16/2020	3.480	60,305,000	0	82,408,218
706111053	AUSTIN	TX		03/16/2020	3.260	2,250,000	0	3,316,452
706111030	DALLAS	TX		01/15/2020	3.480	46,687,595	0	74,919,544
706111059	HOUSTON	TX		03/12/2020	2.670	24,350,855	0	39,429,896
706110970	SEATTLE	WA		03/27/2020	3.600	1,506,700	0	2,031,674
0599999. Mortgages in good standing - Commercial mortgages-all other						462,947,506	14,946,190	1,214,885,326
0899999. Total Mortgages in good standing						642,145,776	19,057,265	1,568,930,025
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						642,145,776	19,057,265	1,568,930,025

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
706110075	BIRMINGHAM	AL		04/14/2016	01/29/2020	21,515,127	0	0	0	0	0	0	21,515,127	21,515,127	0	0	0
706108262	AGOURA HILLS	CA		03/09/2010	02/14/2020	9,000,000	0	0	0	0	0	0	9,000,000	9,000,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011	02/20/2020	25,155,516	0	0	0	0	0	0	25,063,606	25,063,606	0	0	0
706109135	CUPERTINO	CA		09/23/2013	01/14/2020	20,941,811	0	0	0	0	0	0	20,898,749	20,898,749	0	0	0
706109136	CUPERTINO	CA		09/23/2013	01/14/2020	11,019,821	0	0	0	0	0	0	11,001,277	11,001,277	0	0	0
717610612	HOLLISTER	CA		06/07/2013	02/04/2020	2,640,000	0	0	0	0	0	0	2,640,000	2,640,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013	02/04/2020	880,000	0	0	0	0	0	0	880,000	880,000	0	0	0
706108873	LOS ANGELES	CA		10/01/2017	01/06/2020	2,655,881	0	0	0	0	0	0	2,655,881	2,651,531	0	(4,350)	(4,350)
706110028	SANTA FE SPRINGS	CA		03/15/2016	03/18/2020	7,297,947	0	1,107	0	0	1,107	0	7,260,402	7,271,613	0	11,212	11,212
717610156	SOLEDAD	CA		06/14/2010	01/08/2020	4,419,735	0	0	0	0	0	0	4,404,695	4,404,695	0	0	0
717611462	SOLEDAD	CA		10/27/2017	01/08/2020	4,755,786	0	0	0	0	0	0	4,745,187	4,745,187	0	0	0
706108921	AURORA	CO		08/31/2012	01/10/2020	1,662,220	0	0	0	0	0	0	1,662,220	1,662,220	0	0	0
706106968	WASHINGTON	DC		12/19/2006	03/05/2020	19,174,809	0	0	0	0	0	0	19,091,139	19,091,139	0	0	0
706108918	CHICAGO	IL		08/10/2012	03/02/2020	3,667,460	0	(525)	0	0	(525)	0	3,650,094	3,648,782	0	(1,312)	(1,312)
706108908	DES PLAINES	IL		08/10/2012	03/02/2020	15,081,925	0	(2,160)	0	0	(2,160)	0	15,010,509	15,005,115	0	(5,395)	(5,395)
706108917	SCHILLER PARK	IL		08/10/2012	03/02/2020	3,023,172	0	(433)	0	0	(433)	0	3,008,857	3,007,775	0	(1,081)	(1,081)
706108916	WOOD DALE	IL		08/10/2012	03/02/2020	1,888,459	0	(270)	0	0	(270)	0	1,879,516	1,878,841	0	(675)	(675)
706105652	EVANSVILLE	IN		11/01/2018	01/09/2020	55,449	0	0	0	0	0	0	55,449	55,449	0	0	0
706108311	BOSTON	MA		07/30/2010	03/27/2020	13,835,185	0	(8,049)	0	0	(8,049)	0	13,744,363	13,724,123	0	(20,240)	(20,240)
706109607	BOSTON	MA		09/25/2014	03/23/2020	151,017,602	0	0	0	0	0	0	150,273,224	156,522,637	0	6,249,413	6,249,413
706109383	WOBURN	MA		12/19/2013	02/04/2020	6,610,000	0	0	0	0	0	0	6,610,000	6,610,000	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018	01/15/2020	2,814,232	0	0	0	0	0	0	2,814,232	2,814,232	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010	02/28/2020	29,760,545	0	(15,714)	0	0	(15,714)	0	29,637,003	29,573,862	0	(63,141)	(63,141)
717610742	DODDSVILLE	MS		08/27/2013	03/25/2020	781,302	0	0	0	0	0	0	768,913	768,913	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016	01/06/2020	32,696,229	0	0	0	0	0	0	32,636,045	32,636,045	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010	01/21/2020	152,244,733	0	0	0	0	0	0	151,926,812	151,889,326	0	(37,487)	(37,487)
717610565	BOARDMAN	OR		02/11/2013	03/30/2020	873,120	0	0	0	0	0	0	873,120	873,120	0	0	0
706109755	MEMPHIS	TN		02/20/2015	03/02/2020	7,598,051	0	4,811	0	0	4,811	0	7,602,862	7,602,862	0	0	0
706109756	MEMPHIS	TN		02/20/2015	03/02/2020	2,451,544	0	1,552	0	0	1,552	0	2,453,096	2,453,096	0	0	0
706109757	MEMPHIS	TN		02/20/2015	03/02/2020	1,060,058	0	671	0	0	671	0	1,060,729	1,060,729	0	0	0
706109758	MEMPHIS	TN		02/20/2015	03/02/2020	2,241,808	0	1,419	0	0	1,419	0	2,243,227	2,243,227	0	0	0
706109759	MEMPHIS	TN		02/20/2015	03/02/2020	525,380	0	333	0	0	333	0	525,713	525,713	0	0	0
706109760	MEMPHIS	TN		02/20/2015	03/02/2020	5,523,976	0	3,498	0	0	3,498	0	5,527,473	5,527,473	0	0	0
706109717	IRVING	TX		02/01/2019	03/18/2020	6,726,761	0	2,765	0	0	2,765	0	6,697,417	6,725,502	0	28,085	28,085
706110472	WACO	TX		12/18/2017	01/03/2020	28,260,000	0	0	0	0	0	0	28,260,000	28,260,000	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013	02/28/2020	7,391,913	0	0	0	0	0	0	7,360,919	7,360,919	0	0	0
706109684	REDMOND	WA		10/15/2014	03/18/2020	23,713,022	0	0	0	0	0	0	23,597,848	23,597,848	0	0	0
706110291	REDMOND	WA		03/02/2017	03/18/2020	6,778,230	0	282	0	0	282	0	6,745,017	6,747,880	0	2,862	2,862
717610594	ROYAL CITY	WA		12/28/2012	01/02/2020	1,166,173	0	0	0	0	0	0	1,166,173	1,166,173	0	0	0
0199999. Mortgages closed by repayment						638,904,978	0	(10,713)	0	0	(10,713)	0	636,946,893	643,104,785	0	6,157,891	6,157,891
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	29,200	29,200	0	0	0
717611502	FOLEY	AL		05/17/2018		0	0	0	0	0	0	0	18,000	18,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	36,399	36,399	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	10,902	10,902	0	0	0
717611413	CASH	AR		04/03/2017		0	0	0	0	0	0	0	137,632	137,632	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	35,278	35,278	0	0	0
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	82,492	82,492	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	25,517	25,517	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	59,900	59,900	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	33,978	33,978	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016		0	0	0	0	0	0	0	41,300	41,300	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	143,856	143,856	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	29,705	29,705	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	121,262	121,262	0	0	0
717611723	MANILA	AR		06/26/2019		0	0	0	0	0	0	0	16,497	16,497	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	16,134	16,134	0	0	0
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	62,338	62,338	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	68,237	68,237	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	75,000	75,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	61,887	61,887	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	96,057	96,057	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	47,597	47,597	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	48,729	48,729	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	48,572	48,572	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	14,118	14,118	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	36,079	36,079	0	0	0
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	0	(8,698)	(8,698)	0	(8,698)
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	(2,915)	(2,915)	0	(2,915)
706110993	CAVE CREEK	AZ		12/31/2019		0	0	0	0	0	0	0	25,687	25,687	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	128,196	128,196	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	38,139	38,139	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	14,050	14,050	0	0	0
706110982	GILBERT	AZ		12/31/2019		0	0	0	0	0	0	0	8,646	8,646	0	0	0
706110972	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	15,666	15,666	0	0	0
706110996	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	9,810	9,810	0	0	0
706110991	MESA	AZ		12/31/2019		0	0	0	0	0	0	0	8,569	8,569	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	25,329	25,329	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	83,061	83,061	0	0	0
706110987	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	24,656	24,656	0	0	0
706110990	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	16,939	16,939	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	10,637	10,637	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	99,957	99,957	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	40,181	40,181	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	14,951	14,951	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717611566	WELLTON	AZ		03/01/2018		0	0	0	0	0	0	0	162,500	162,500	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	0	0	0	0	0	0	74,162	74,162	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	133,125	133,125	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	249,444	249,444	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	102,912	102,912	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	91,910	91,910	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	212,941	212,941	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	49,715	49,715	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	53,020	53,020	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	76,005	76,005	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	60,552	60,552	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	49,354	49,354	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	208,254	208,254	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	217,586	217,586	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	64,511	64,511	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	31,819	31,819	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	57,781	57,781	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	167,995	167,995	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	9,740	9,740	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	125,084	125,084	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	51,717	51,717	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	21,879	21,879	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	47,816	47,816	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	184,271	184,271	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	40,482	40,482	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	71,058	71,058	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	170,418	170,418	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	48,799	48,799	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	926,280	926,280	0	0	0
717611591	CHICO	CA		11/30/2018		0	0	0	0	0	0	0	803,121	803,121	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	248,753	248,753	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	73,066	73,066	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	95,064	95,064	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	68,309	68,309	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	52,908	52,908	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	87,631	87,631	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	45,422	45,422	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	170,211	170,211	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	80,849	80,849	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	21,091	21,091	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	7,290	7,290	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	67,431	67,431	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	43,923	43,923	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	107,059	107,059	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	115,363	115,363	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,748	14,748	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,215	14,215	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	44,511	44,511	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	12,960	12,960	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	83,933	83,933	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	81,941	81,941	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	30,963	30,963	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	185,753	185,753	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	263,629	263,629	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	40,006	40,006	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	534,756	534,756	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	68,635	68,635	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	53,596	53,596	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	49,614	49,614	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,789	21,789	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	22,054	22,054	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	18,212	18,212	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	17,055	17,055	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	36,169	36,169	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	23,055	23,055	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	21,618	21,618	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	25,003	25,003	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	6,838	6,838	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	11,199	11,199	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	16,256	16,256	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	25,931	25,931	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	13,794	13,794	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	28,157	28,157	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	57,197	57,197	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	50,079	50,079	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	5,898	5,898	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	43,131	43,131	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	17,279	17,279	0	0	0
706108330	COMPTON	CA		05/01/2019		0	0	0	0	0	0	0	38,473	38,473	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	13,653	13,653	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	103,419	103,419	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	108,487	108,487	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	75,766	75,766	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	299,987	299,987	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	23,150	23,150	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	140,186	140,186	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	158,990	158,990	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	1,021,523	1,021,523	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	23,562	23,562	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	162,307	162,307	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	236,587	236,587	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	43,061	43,061	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	18,544	18,544	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	56,551	56,551	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	511,518	511,518	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	126,799	126,799	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	47,457	47,457	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	11,430	11,430	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	333,532	333,532	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	14,995	14,995	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	38,360	38,360	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	17,348	17,348	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	132,134	132,134	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	15,525	15,525	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	129,176	129,176	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	162,016	162,016	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	272,211	272,211	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	19,027	19,027	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	152,246	152,246	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	230,048	230,048	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717610957	HOLT	CA		07/29/2019		0	0	0	0	0	0	0	67,900	67,900	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	128,068	128,068	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	325,108	325,108	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	151,626	151,626	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	53,709	53,709	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	91,422	91,422	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	215,654	215,654	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	17,693	17,693	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	105,443	105,443	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	29,542	29,542	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	27,530	27,530	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	34,227	34,227	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717611197	LINDEN	CA		04/18/2016		0	0	0	0	0	0	0	218,240	218,240	0	0	0
717611550	LINDEN	CA		02/12/2018		0	0	0	0	0	0	0	24,800	24,800	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	42,160	42,160	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	26,761	26,761	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	151,085	151,085	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	145,375	145,375	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	86,578	86,578	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	97,072	97,072	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	547,348	547,348	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	106,336	106,336	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	319,536	319,536	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	90,420	90,420	0	0	0
706110822	LOS ANGELES	CA		08/12/2019		0	0	0	0	0	0	0	207,475	207,475	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
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	67,288	67,288	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610952	MAXWELL	CA		01/30/2015		0	0	0	0	0	0	0	88,574	88,574	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	24,583	24,583	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	107,163	107,163	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611415	NAPA	CA		04/20/2017		0	0	0	0	0	0	0	868,328	868,328	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	40,354	40,354	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	118,754	118,754	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	44,691,105	44,671,079	0	(20,026)	(20,026)
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	343,161	343,161	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	7,668	7,668	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	10,628	10,628	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	51,043	51,043	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	44,273	44,273	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	47,929	47,929	0	0	0
717610757	PASKENTA	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	19,590	19,590	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	29,157	29,157	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	47,027	47,027	0	0	0
706111010	PLEASANTON	CA		12/31/2019		0	0	0	0	0	0	0	31,089	31,089	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	7,500	7,500	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	210,389	210,389	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	85,596	85,596	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	334,882	334,882	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	120,525	120,525	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	88,689	88,689	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	87,731	87,731	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	27,122	27,122	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	23,266	23,266	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	6,263	6,263	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	10,177	10,177	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	16,596	16,596	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	18,788	18,788	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	86,800	86,800	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	16,735	16,735	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	48,044	48,044	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	67,364	67,364	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	13,530	13,530	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	91,682	91,682	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	174,489	174,489	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	93,020	93,020	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	438,036	438,036	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	52,852	52,852	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	97,928	97,928	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	112,442	112,442	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	193,520	193,520	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	365,508	365,508	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	6,184	6,184	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	31,647	31,647	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	109,040	109,040	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,246	4,246	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	440,439	440,439	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	123,514	123,514	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	31,762	31,762	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	42,946	42,946	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	68,953	68,953	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	129,880	129,880	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	65,740	65,740	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	165,273	165,273	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	43,649	43,649	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	399,093	399,093	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	201,745	201,745	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	67,464	67,464	0	0	0
706110997	SANTA CLARITA	CA		12/31/2019		0	0	0	0	0	0	0	37,775	37,775	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	23,043	23,043	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	35,905	35,905	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019		0	0	0	0	0	0	0	17,313	17,313	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	142,085	142,085	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	3,656	3,656	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	11,231	11,231	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	13,033	13,033	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	21,023	21,023	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	8,847	8,847	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	38,651	38,651	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	188,972	188,972	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	141,032	141,032	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	120,008	120,008	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	33,878	33,878	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	15,041	15,041	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	72,440	72,440	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	10,600	10,600	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	190,661	190,661	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	30,600	30,600	0	0	0
717609472	ST HELENA	CA		10/01/2017		0	0	0	0	0	0	0	250,597	250,597	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	526,088	526,088	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	120,337	120,337	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	119,421	119,421	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
717611232	UKIAH	CA		05/25/2016		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	151,068	151,068	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	76,975	76,975	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	307,167	307,167	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	150,886	150,886	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	151,009	151,009	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	104,606	104,606	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	138,146	138,146	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	263,201	263,201	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	79,375	79,375	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	140,822	140,822	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	33,039	33,039	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	64,413	64,413	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	106,313	106,313	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	47,350	47,350	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	74,000	74,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	187,500	187,500	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610377	WILLIAMS	CA		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611203	WILLIAMS	CA		06/08/2016		0	0	0	0	0	0	0	37,473	37,473	0	0	0
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	119,647	120,132	485	0	485
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	18,323	18,323	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	60,478	60,478	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	284,103	284,103	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	30,705	30,705	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	110,598	110,598	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	126,678	126,678	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	11,652	11,652	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	174,764	174,764	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	155,841	155,841	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	22,646	22,646	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	59,455	59,455	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	68,116	68,116	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	91,926	91,926	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	73,023	73,023	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	46,079	46,079	0	0	0
706110973	LITTLETON	CO		12/31/2019		0	0	0	0	0	0	0	32,750	32,750	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	97,705	97,705	0	0	0
706111007	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	13,439	13,439	0	0	0
706111009	PARKER	CO		12/31/2019		0	0	0	0	0	0	0	10,255	10,255	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	20,134	20,134	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	21,766	21,766	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	39,955	39,955	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	73,641	73,641	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	10,485	10,485	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	47,818	47,818	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	4,381	4,381	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	2,223	2,223	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	368,221	368,221	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	220,370	220,370	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	54,711	54,711	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	83,670	83,670	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	269,813	269,813	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	666,107	666,107	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	691,985	691,985	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	100,711	100,711	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	75,879	75,879	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	244,480	244,480	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	90,006	90,006	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	201,182	201,182	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	22,912	22,912	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	144,520	144,520	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	87,472	87,472	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	455,172	455,172	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	75,035	75,035	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	229,577	229,577	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	116,419	116,419	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	15,678	15,678	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	36,111	36,111	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,301	2,301	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	190,386	190,386	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	361,338	361,338	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	356,242	356,242	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	153,725	153,725	0	0	0
706110235	BOYNTON BEACH	FL		12/14/2016		0	0	0	0	0	0	0	20,868	20,868	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	39,189	39,189	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	487,370	487,370	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	67,955	67,955	0	0	0
706110998	FORT LAUDERDALE	FL		12/31/2019		0	0	0	0	0	0	0	29,746	29,746	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	23,935	23,935	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	87,190	87,190	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	93,322	93,322	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	43,015	43,015	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	47,425	47,425	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	61,880	61,880	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	73,563	73,563	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	633,412	633,412	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	40,608	40,608	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	102,071	102,071	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	28,395	28,395	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	264,651	264,651	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	435,841	435,841	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	41,859	41,859	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	6,460	6,460	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
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	95,643	95,643	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	32,526	32,526	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	13,691	13,691	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	23,398	23,398	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	113,144	113,144	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
717611295	WEST PALM BEACH	FL		11/03/2016		0	0	0	0	0	0	0	139,500	139,500	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	40,219	40,219	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	63,418	63,418	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	126,113	126,113	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	59,038	59,038	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	91,497	91,497	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	18,580	18,580	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	42,604	42,604	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	107,219	107,219	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	29,620	29,620	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	6,334	6,334	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	53,718	53,718	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	25,177	25,177	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	65,375	65,375	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	5,298	5,298	0	0	0
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	74,733	63,479	(11,254)	0	(11,254)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	132,630	(27,064)	0	(27,064)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	160,718	142,884	(17,834)	0	(17,834)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	121,619	127,783	6,164	0	6,164
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	281,086	296,686	15,601	0	15,601
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	751,716	738,452	(13,264)	0	(13,264)
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	719,231	726,212	6,981	0	6,981
749000342	LONDON	GBR		01/24/2020		0	0	0	0	0	0	0	0	1,323	1,323	0	1,323
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	0	(152,960)	(152,960)	0	(152,960)
749000350	NORTHAMPTON	GBR		03/31/2020		0	0	0	0	0	0	0	0	(37,521)	(37,521)	0	(37,521)
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	22,813	22,813	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	43,648	43,648	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	22,759	22,759	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	180,000	180,000	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	64,325	64,325	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	2,351	2,351	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	55,031	55,031	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	1,134	1,134	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	21,518	21,518	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	27,499	27,499	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,249	12,249	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,979	12,979	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	168,280	168,280	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	16,841	16,841	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	44,272	44,272	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	145,947	145,947	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	727,316	727,316	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	7,718	7,718	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	10,230	10,230	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,282	6,282	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	4,487	4,487	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	121,776	121,776	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	279,834	279,834	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	69,256	69,256	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	42,723	42,723	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	23,104	23,104	0	0	0
706110980	GENEVA	IL		12/31/2019		0	0	0	0	0	0	0	24,609	24,609	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	36,001	36,001	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	23,550	23,550	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	65,661	65,661	0	0	0
706110988	LEMONT	IL		12/31/2019		0	0	0	0	0	0	0	25,520	25,520	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	37,169	37,169	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	12,420	12,420	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	46,413	46,413	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	7,897	7,897	0	0	0
706110992	NAPERVILLE	IL		12/31/2019		0	0	0	0	0	0	0	3,004	3,004	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	92,947	92,947	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	10,164	10,164	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	17,182	17,182	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	47,462	47,462	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	950,000	950,000	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	188,443	188,443	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	13,882	13,882	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	66,918,920	66,918,920	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	41,972	41,972	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	12,176	12,176	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	22,744	22,744	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	8,672	8,672	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	2,325	2,325	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	19,312	19,312	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	4,137	4,137	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	76,431	76,431	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	73,908	73,908	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	173,818	173,818	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	24,017	24,017	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	10,299	10,299	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	40,163	40,163	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	21,277	21,277	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	391,243	391,243	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	51,970	51,970	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	9,170	9,170	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	17,923	17,923	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	66,593	66,593	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	29,904	29,904	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	58,618	58,618	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	135,802	135,802	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	51,239	51,239	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	10,191	10,191	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	20,069	20,069	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	86,176	86,176	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	310,629	310,629	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	88,327	88,327	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	82,773	82,773	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	154,422	154,422	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	744,378	744,378	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	125,428	125,428	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	65,646	65,646	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	66,717	66,717	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	130,377	130,377	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	322,772	322,772	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	36,824	36,824	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	184,983	184,983	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	148,433	148,433	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	88,981	88,981	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	69,041	69,041	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	6,531	6,531	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	38,302	38,302	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	730,388	730,388	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	81,879	81,879	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	56,597	56,597	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	15,804	15,804	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	51,036	51,036	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	27,988	27,988	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	335,983	335,983	0	0	0
706111000	GAITHERSBURG	MD		12/31/2019		0	0	0	0	0	0	0	13,460	13,460	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	8,780	8,780	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	23,048	23,048	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	107,828	107,828	0	0	0
706110999	PHOENIX	MD		12/31/2019		0	0	0	0	0	0	0	3,614	3,614	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	57,092	57,092	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	187	187	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	266,010	266,010	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	132,477	132,477	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	126,931	126,931	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	114,626	114,626	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	90,373	90,373	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	13,086	13,086	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	20,976	20,976	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	1,529	1,529	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	2,513	2,513	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	143,332	143,332	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	4,746	4,746	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	48,682	48,682	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	3,732	3,732	0	0	0
717611698	CARO	MI		04/03/2019		0	0	0	0	0	0	0	79,994	79,994	0	0	0
717611703	CARO	MI		04/03/2019		0	0	0	0	0	0	0	66,006	66,006	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	2,920	2,920	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	40,537	40,537	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	2,979	2,979	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	22,956	22,956	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	92,457	92,457	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	19,458	19,458	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	37,565	37,565	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	54,139	54,139	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	13,808	13,808	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	162,351	162,351	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	64,059	64,059	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	10,349	10,349	0	0	0
706110984	ANDOVER	MN		12/31/2019		0	0	0	0	0	0	0	10,071	10,071	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	9,367	9,367	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	149,973	149,973	0	0	0
717611670	GALESBURG	MN		03/06/2019		0	0	0	0	0	0	0	29,536	29,536	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	11,180	11,180	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	27,363	27,363	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	17,736	17,736	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	115,377	115,377	0	0	0
717611686	MOUNTAINLAKE	MN		03/21/2019		0	0	0	0	0	0	0	18,951	18,951	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	13,429	13,429	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,982	3,982	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	1,842	1,842	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	55,190	55,190	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	109,097	109,097	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	18,729	18,729	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	17,168	17,168	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	14,830	14,830	0	0	0
717611672	DUDLEY	MO		01/10/2019		0	0	0	0	0	0	0	78,698	78,698	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	12,605	12,605	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	84,676	84,676	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	10,369	10,369	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	11,282	11,282	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	26,743	26,743	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	26,454	26,454	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	29,089	29,089	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	10,747	10,747	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	34,872	34,872	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	38,170	38,170	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	14,910	14,910	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	12,389	12,389	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	5,952	5,952	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	127,016	127,016	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	35,511	35,511	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	71,347	71,347	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	16,076	16,076	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	29,515	29,515	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	2,916	2,916	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	186,401	186,401	0	0	0
717611173	SHAW	MS		02/26/2016		0	0	0	0	0	0	0	13,151	13,151	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	21,567	21,567	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	3,785	3,785	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	44,271	44,271	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	60,260	60,260	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	2,064	2,064	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	7,966	7,966	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	16,255	16,255	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	10,897	10,897	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	92,669	92,669	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	436,539	436,539	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	81,723	81,723	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	50,710	50,710	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	94,913	94,913	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	18,515	18,515	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	253,961	253,961	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	9,518	9,518	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	43,322	43,322	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	10,464	10,464	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	41,241	41,241	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	57,562	57,562	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	12,706	12,706	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	48,060	48,060	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	69,593	69,593	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	34,797	34,797	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	320,999	320,999	0	0	0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		0	0	0	0	0	0	0	134,779	134,779	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	99,583	99,583	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	184,771	184,771	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	56,492	56,492	0	0	0
706108374	CARTERET	NJ		08/01/2019		0	0	0	0	0	0	0	68,636	68,636	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	93,695	93,695	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	128,788	128,788	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	42,712	42,712	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	125,199	125,199	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	18,563	18,563	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	102,830	102,830	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	29,650	29,650	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	161,207	161,207	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	40,587	40,587	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	60,183	60,183	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	117,497	117,497	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	92,566	92,566	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	65,501	65,501	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	20,924	20,924	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	15,217	15,217	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	38,044	38,044	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	45,652	45,652	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	35,548	35,548	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	407,941	407,941	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	10,784	10,784	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	61,134	61,134	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	124,713	124,713	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	232,486	232,486	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	33,864	33,864	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	29,407	29,407	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	49,678	49,678	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	123,341	123,341	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	139,415	139,415	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	244,264	244,264	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	420,126	420,126	0	0	0
706110312	LAS VEGAS	NV		03/31/2017		0	0	0	0	0	0	0	8,173,067	8,173,067	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	72,936	72,936	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	1,664	1,664	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	24,787	24,787	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	37,180	37,180	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	75,980	75,980	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	20,536	20,536	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	141,102	141,102	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	43,126	43,126	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	94,340	94,340	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	27,594	27,594	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	210,924	210,924	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	52,698	52,698	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	325,836	325,836	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	47,619	47,619	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	123,937	123,937	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	382,317	382,317	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	63,215	63,215	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	58,312	58,312	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	946,616	946,616	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	74,588	74,588	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	48,032	48,032	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	59,127	59,127	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	23,571	23,571	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	121,169	121,169	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	34,176	34,176	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	95,486	95,486	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	59,394	59,394	0	0	0
706109384	NEW YORK	NY		03/10/2014		0	0	0	0	0	0	0	246,289	246,289	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	77,279	77,279	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	73,809	73,809	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	83,398	83,398	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	23,231	23,231	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	101,247	101,247	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	21,658	21,658	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	97,082	97,082	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	299,130	299,130	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	60,158	60,158	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	106,830	106,830	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	93,705	93,705	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	102,539	102,539	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	62,636	62,636	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	98,813	98,813	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	106,252	106,252	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	19,852	19,852	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	15,208	15,208	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	9,444	9,444	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	317,921	317,921	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	108,380	108,380	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	103,821	103,821	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	11,828	11,828	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	112,222	112,222	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	238,124	238,124	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	55,510	55,510	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	13,482	13,482	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	60,329	60,329	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	9,007	9,007	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	12,764	12,764	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	45,081	45,081	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	15,389	15,389	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	65,089	65,089	0	0	0
706111008	DUBLIN	OH		12/31/2019		0	0	0	0	0	0	0	20,158	20,158	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	4,788	4,788	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	7,041	7,041	0	0	0
706110981	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	7,532	7,532	0	0	0
706111001	MEDINA	OH		12/31/2019		0	0	0	0	0	0	0	17,658	17,658	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	21,675	21,675	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	5,792	5,792	0	0	0
706110989	SOLON	OH		12/31/2019		0	0	0	0	0	0	0	9,128	9,128	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	26,159	26,159	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	342,880	(19,664)	0	(19,664)
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	43,839	43,839	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	28,287	28,287	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	27,569	27,569	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	13,152	13,152	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	10,006	10,006	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	498	498	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	24,469	24,469	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	605	605	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	35,079	35,079	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	2,105	2,105	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	3,400	3,400	0	0	0
717611754	CARLTON	OR		07/25/2019		0	0	0	0	0	0	0	5,397	5,397	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	33,036	33,036	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	23,520	23,520	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	851	851	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
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	126,612	126,612	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	31,332	31,332	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	789	789	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	88,905	88,905	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	42,114	42,114	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	25,189	25,189	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	970	970	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	92,749	92,749	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	24,431	24,431	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	179,587	179,587	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	21,251	21,251	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	96,431	96,431	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	142,441	142,441	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	28,347	28,347	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	8,398	8,398	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	41,723	41,723	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	37,833	37,833	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	22,992	22,992	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	799	799	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	845	845	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	79,360	79,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	18,600	18,600	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	23,701	23,701	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	795	795	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	54,496	54,496	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	13,749	13,749	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	608	608	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	49,563	49,563	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	104,388	104,388	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	259,712	259,712	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	30,764	30,764	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	27,463	27,463	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	143,319	143,319	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	341,483	341,483	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	172,906	172,906	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	40,590	40,590	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	32,627	32,627	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	120,364	120,364	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	88,189	88,189	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	66,425	66,425	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	120,415	120,415	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	27,706	27,706	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	12,074	12,074	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	37,335	37,335	0	0	0
717611684	HIGHMORE	SD		03/11/2019		0	0	0	0	0	0	0	8,401	8,401	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	13,921	13,921	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	14,990	14,990	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	17,596	17,596	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	20,305	20,305	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	19,489	19,489	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	102,190	102,190	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	612,450	612,450	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	130,344	130,344	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	24,435	24,435	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	18,135	18,135	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	78,076	78,076	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	84,090	84,090	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	77,818	77,818	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	182,232	182,232	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	297,742	297,742	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	158,373	158,373	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	266,810	266,810	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	279,505	279,505	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	22,437	22,437	0	0	0
706111002	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	26,361	26,361	0	0	0
706111003	AUSTIN	TX		12/31/2019		0	0	0	0	0	0	0	13,598	13,598	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	13,398	13,398	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	15,295	15,295	0	0	0
706111005	CEDAR PARK	TX		12/31/2019		0	0	0	0	0	0	0	37,155	37,155	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	21,840	21,840	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	23,138	23,138	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	28,453	28,453	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	15,652	15,652	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	621,345	621,345	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	172,347	172,347	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	10,202	10,202	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	20,356	20,356	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	39,425	39,425	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	135,001	135,001	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	320,637	320,637	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	313,456	313,456	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	19,960	19,960	0	0	0
706110974	DALLAS	TX		12/31/2019		0	0	0	0	0	0	0	17,901	17,901	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	193,650	193,650	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	28,164	28,164	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	23,384	23,384	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	8,740	8,740	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	29,000	29,000	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	12,911	12,911	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	44,110	44,110	0	0	0
706110995	FORT WORTH	TX		12/31/2019		0	0	0	0	0	0	0	20,375	20,375	0	0	0
706110986	FRISCO	TX		12/31/2019		0	0	0	0	0	0	0	10,275	10,275	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	8,218	8,218	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	12,322	12,322	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	6,943	6,943	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	7,998	7,998	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	11,431	11,431	0	0	0
706110979	GRAPEVINE	TX		12/31/2019		0	0	0	0	0	0	0	51,547	51,547	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	124,255	124,255	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	498,193	498,193	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	292,177	292,177	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	103,228	103,228	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	529,861	529,861	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	19,378	19,378	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	24,347	24,347	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	31,843	31,843	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	103,741	103,741	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	122,497	122,497	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	105,582	105,582	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	200,612	200,612	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	9,220	9,220	0	0	0
706110977	HOUSTON	TX		12/31/2019		0	0	0	0	0	0	0	7,347	7,347	0	0	0
706109717	IRVING	TX		02/01/2019		0	0	0	0	0	0	0	32,110	32,110	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110994	KATY	TX		12/31/2019		0	0	0	0	0	0	0	22,516	22,516	0	0	0
706111006	LANTANA	TX		12/31/2019		0	0	0	0	0	0	0	28,150	28,150	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	176,723	176,723	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	103,838	103,838	0	0	0
706110983	LUBBOCK	TX		12/31/2019		0	0	0	0	0	0	0	15,884	15,884	0	0	0
706110985	MANSFIELD	TX		12/31/2019		0	0	0	0	0	0	0	3,287	3,287	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	69,317	69,317	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	120,193	120,193	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	5,906	5,906	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	38,692	38,692	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	85,616	85,616	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	52,967	52,967	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	17,924	17,924	0	0	0
706110976	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	14,828	14,828	0	0	0
706111004	SAN ANTONIO	TX		12/31/2019		0	0	0	0	0	0	0	48,333	48,333	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	320,058	320,058	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	237,509	237,509	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	176,057	176,057	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	8,891	8,891	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	23,724	23,724	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	17,119	17,119	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	40,007	40,007	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	146,210	146,210	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	41,577	41,577	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	84,338	84,338	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	30,994	30,994	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	190,805	190,805	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	17,107	17,107	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	54,238	54,238	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	177,552	177,552	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	323,333	323,333	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	360,129	360,129	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	191,777	191,777	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	174,281	174,281	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	53,005	53,005	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	6,039	6,039	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	114,864	114,864	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	93,463	93,463	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	182,789	182,789	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	203,622	203,622	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	17,186	17,186	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	225,548	225,548	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	280,735	280,735	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	54,579	54,579	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	56,772	56,772	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	101,791	101,791	0	0	0
706110975	VIRGINIA BEACH	VA		12/31/2019		0	0	0	0	0	0	0	13,569	13,569	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	31,948	31,948	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	10,492	10,492	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	1,056	1,056	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	194,263	194,263	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	102,112	102,112	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	20,536	20,536	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	85,293	85,293	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	81,142	81,142	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	63,447	63,447	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	59,766	59,766	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	75,965	75,965	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	115,189	115,189	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	129,320	129,320	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	211,135	211,135	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	55,727	55,727	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	595	595	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	62,152	62,152	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	632,000	632,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	54,870	54,870	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	115,174	115,174	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	134,424	134,424	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	33,494	33,494	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	90,424	90,424	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	103,808	103,808	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	116,311	116,311	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	33,317	33,317	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	171,428	171,428	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	42,548	42,548	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	55,260	55,260	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	43,369	43,369	0	0	0
706111011	SNOQUALMIE	WA		12/31/2019		0	0	0	0	0	0	0	22,651	22,651	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	1,500,258	1,500,258	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	4,059	4,059	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	39,940	39,940	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	1,489	1,489	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	28,778	28,778	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	612	612	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	8,776	8,776	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	38,980	38,980	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	290,436	290,436	0	0	0
57888*AA5	New Orleans	LA		05/18/2013		0	0	0	0	0	0	0	11,536	11,536	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	216,775,798	216,495,152	(260,620)	(20,026)	(280,646)
717610027	BEDFORD	IN		10/17/2008		680,732	0	0	0	0	0	0	680,732	680,732	0	0	0
0499999. Mortgages transferred						680,732	0	0	0	0	0	0	680,732	680,732	0	0	0
0599999 - Totals						639,585,710	0	(10,713)	0	0	(10,713)	0	854,403,422	860,280,668	(260,620)	6,137,865	5,877,246

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbo							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - GI	Atlanta	GA	Prudential		03/31/2020		680,732	0	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								680,732	0	0	0	XXX
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		0	165,000	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	49,042	0	0	3.254
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		0	73,593	0	0	4.348
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LP		10/21/2019	3	0	1,732,501	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	750,000	0	0	0.769
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	(1,641,843)	0	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	American Industrial Partners Capital Fund VII, L.P.		10/30/2019		0	100,000	0	0	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	0	1,205,555	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	4,018,522	0	0	0.411
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	0	855,000	0	0	0.450
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	0	30,256	0	0	0.206
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	0	99,303	0	0	0.517
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners V, L.P.		08/26/2019	3	0	130,372	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	1	0	3,787,981	0	0	3.538
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		0	53,994	0	0	1.446
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	2,937,092	0	0	5.540
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	2,480,278	0	0	6.670
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	0	180,693	0	0	0.090
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	3,785,029	0	0	0.225
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Partners Europe VI SCSp		11/20/2019		0	548,044	0	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Partners IX, LP		09/23/2019		0	21,062	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	7,406	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	2,337,121	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	69,015	0	0	8.000
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	0	2,348,815	0	0	7.903
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	810,000	0	0	1.125
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	(16,185)	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	(143,833)	0	0	0.203
000000-00-0	CHS Private Equity V LP	Chicago	IL	CHS Management V LP		11/01/2012	3	0	(220,736)	0	0	1.243
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	4,284,251	0	0	0.161
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	(387,830)	0	0	9.619
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	1,372,264	0	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Group Fund VII, L.P.		12/11/2019	3	0	(2,103,107)	0	0	1.750
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	0	(219,381)	0	0	0.130
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	62,411	0	0	5.417
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	0	4,402,287	0	0	8.974
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	0	(326,031)	0	0	0.495
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	470,467	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	4,614,148	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	331,779	0	0	0.436
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	63,673	0	0	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA	Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	0	(9,000)	0	0	0.268
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	123,560	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	169,500	0	0	0.935
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar Capital Partners IX, L.P.		07/03/2019	3	0	28,132	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	451,489	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	12,993	0	0	0.000
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	145,248	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	70,758	0	0	2.530
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure Partners IV-A/B, L.P.		09/12/2019		0	11,808	0	0	0.700
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	1,142,592	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	587,142	0	0	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	0	4,263,600	0	0	0.788
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	0	68,377	0	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	0	68,377	0	0	2.490
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	4,471,306	0	0	2.216
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest Partners VIII, LP		11/27/2019	3	0	1,468,081	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	444,660	0	0	5.380

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019, L.P.		10/28/2019	2	0	5,163,756	0	0	0.600
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	0	896,084	0	0	0.340
000000-00-0	ICV Partners II, L.P.	New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	0	7,380	0	0	0.799
000000-00-0	IK IX Fund No.1 SCSp - PICA	Luxembourg	LUX	IK IX Fund No. 1 SCSp		11/27/2019	3	0	250,173	0	0	1.667
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	81,435	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	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	0	(491,686)	0	0	3.935
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	5,284,888	0	0	9.555
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	1,487,887	0	0	4.572
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Fund VI, L.P.		12/19/2019		0	111,011	0	0	0.211
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	130,949	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	2,232,681	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	(3,308)	0	0	3.372
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	0	73,128	0	0	0.196
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	0	449,625	0	0	9.720
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	1,033,667	0	0	2.216
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Partners III, L.P.		11/22/2019		0	1,744,152	0	0	1.880
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Fund (HS III), L.P.		09/30/2019		0	20,681	0	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	0	157,023	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	87,733	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	336,550	0	0	3.070
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	0	6,736,340	0	0	0.674
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	444,272	0	0	0.319
000000-00-0	8A HP SCF Investor, LP - PICA	New York	NY	8A HP SCF GP, LLC		01/24/2020		11,921,156	78,844	0	0	0.000
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	449,834	1,705,546	0	0	0.918
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	1,029,160	122,348	0	0	2.000
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Insight Associates XI, L.P.		03/25/2020	1	3,675,000	0	0	0	0.742
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020		3,252,033	0	0	0	5.810
000000-00-0	Linden Structured Capital Fund, LP - PICA	Kent County	DE	Linden SCF Manager LP		02/21/2020	2	119,801	8,850	0	0	6.154
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	12,949,583	1,124,771	0	0	12.500
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	57,369	2,331,820	0	0	1.333
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	2,642,549	181,390	0	0	0.615
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Capital Partners V, LP		12/27/2019		0	2,213,588	0	0	0.308
000000-00-0	PTC Holding Company, LLC - PICA	Mt. Laurel	NJ	Linden Capital Partners III L.P.		02/10/2020		6,466,667	0	0	0	3.628
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		0	(10,778)	0	0	0.122
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	990,489	0	0	1.200
000000-00-0	PRECap IV -PICA	MADISON	NJ	PGIM, Inc.		01/01/2015		0	457,706	0	0	2.426
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	185,154	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	600,672	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	15,626,115	0	0	18.974
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	0	507	0	0	4.100
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	1,125,284	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	6,176,329	0	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		0	88,670	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	1,259,218	0	0	0.675
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	0	827,500	0	0	1.250
000000-00-0	TDR Capital Bluebird Co-Investment, LP - PICA	London	GBR	TDR Capital Bluebird Co-Investment, LP		12/04/2019	3	0	(17,541)	0	0	1.687
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	0	15,177,377	0	0	1.110
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	5,078,753	0	0	1.045
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	527,094	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	7,012,976	0	0	0.480
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA	Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	0	240,626	0	0	1.904
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	9,470,501	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	52,356	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	106,493	0	0	0.083
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	2,259	0	0	0.556
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	285,505	0	0	2.484
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	1,153,362	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	6,945	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	582,645	0	0	0.443
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	133,333	0	0	0.069

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Whitehorse Liquidity Partners (Offshore) III, L.P		10/31/2019	2	0	1,662,992	0	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated								42,563,152	155,469,873	0	0	XXX
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	0	187,500	0	0	98.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	0	806,850	0	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential		06/27/2018	13	0	3,300,000	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	0	5,868,566	0	0	71.241
2099999. Joint Venture Interests - Common Stock - Affiliated								0	10,162,916	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		0	1,026,502	0	0	80.000
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC		03/25/2020		3,475,658	0	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								3,475,658	1,026,502	0	0	XXX
000000-00-0	GA Cal Crossings, LLC	San Diego	CA	PGIM, Inc.		03/13/2019		0	325,152	0	0	50.000
000000-00-0	Rock Global Real Estate LLC	London	GBR	PGIM, Inc.		03/05/2012		0	488,560	0	0	100.000
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.		03/24/2017		0	58,321	0	0	26.379
2299999. Joint Venture Interests - Real Estate - Affiliated								0	872,033	0	0	XXX
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.		03/27/2020		90,237,420	0	0	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.		04/17/2019		0	425,597	0	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	108	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								90,237,420	425,705	0	0	XXX
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		0	(714,286)	0	0	23.810
2599999. Joint Venture Interests - Other - Unaffiliated								0	(714,286)	0	0	XXX
000000-00-0	60 State - Oxford Allocation	New York	NY	Internal Transfer (Transfer from Schedule B)		03/20/2020		81,134,872	0	0	0	100.000
2999999. Collateral Loans - Unaffiliated								81,134,872	0	0	0	XXX
4899999. Total - Unaffiliated								127,173,682	155,782,089	0	0	XXX
4999999. Total - Affiliated								90,918,152	11,460,654	0	0	XXX
5099999 - Totals								218,091,834	167,242,743	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	03/31/2020	0	0	0	0	0	0	0	24,969	24,969	0	0	0	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	01/09/2020	0	0	0	0	0	0	0	27,614	27,614	0	0	0	0
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Asset was partially disposed	07/22/2019	03/04/2020	0	0	0	0	0	0	0	6,250	6,250	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Asset was partially disposed	10/21/2019	03/26/2020	0	0	0	0	0	0	0	123,750	123,750	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	318,810	282,358	(36,452)	0	(36,452)	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	03/19/2020	0	0	0	0	0	0	0	60,951	60,951	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	03/31/2020	0	0	0	0	0	0	0	29,256	29,256	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	03/31/2020	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	03/30/2020	0	0	0	0	0	0	0	323,205	323,205	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Asset was partially disposed	03/28/2019	02/28/2020	0	0	0	0	0	0	0	215,643	215,643	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	03/26/2020	0	0	0	0	0	0	0	31,950	31,950	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	03/31/2020	0	0	0	0	0	0	0	91,355	0	(91,355)	0	(91,355)	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	14,474	0	(14,474)	0	(14,474)	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/27/2020	0	0	0	0	0	0	0	161,837	161,837	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/27/2020	0	0	0	0	0	0	0	531,159	531,159	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	03/31/2020	0	0	0	0	0	0	0	113,979	113,979	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	1,519,693	1,454,032	(65,661)	0	(65,661)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	03/31/2020	0	0	0	0	0	0	0	1,873,385	1,792,445	(80,940)	0	(80,940)	0
000000-00-0	BCP V-S L.P.	New York	NY	Asset was partially disposed	11/01/2012	02/19/2020	0	0	0	0	0	0	0	71	71	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Asset was partially disposed	11/01/2012	02/25/2020	0	0	0	0	0	0	0	239,301	239,301	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	03/31/2020	0	0	0	0	0	0	0	307,456	307,456	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	02/19/2020	0	0	0	0	0	0	0	234	234	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	03/23/2020	0	0	0	0	0	0	0	589,612	589,612	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Asset was partially disposed	12/24/2019	03/31/2020	0	0	0	0	0	0	0	157,431	157,431	0	0	0	0
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Asset was partially disposed	09/23/2019	03/03/2020	0	0	0	0	0	0	0	8,570	8,570	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	03/31/2020	0	0	0	0	0	0	0	38,937	38,937	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	03/31/2020	0	0	0	0	0	0	0	55,660	55,660	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Asset was partially disposed	07/15/2014	03/31/2020	0	0	0	0	0	0	0	58,158	58,158	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	03/31/2020	0	0	0	0	0	0	0	152,604	152,604	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	680,509	680,509	0	0	0	0
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	03/31/2020	0	0	0	0	0	0	0	414,786	414,786	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	86	0	(86)	0	(86)	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	02/19/2020	0	0	0	0	0	0	0	149,506	149,506	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	03/26/2020	0	0	0	0	0	0	0	104,197	104,197	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	03/13/2020	0	0	0	0	0	0	0	193,904	193,904	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	(220,736)	(220,736)	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Asset was partially disposed	03/27/2018	03/25/2020	0	0	0	0	0	0	0	112,290	112,290	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	03/30/2020	0	0	0	0	0	0	0	56,228	56,228	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	03/31/2020	0	0	0	0	0	0	0	1,877,676	1,877,676	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	03/31/2020	0	0	0	0	0	0	0	101,762	101,762	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	12/11/2019	03/17/2020	0	0	0	0	0	0	0	329,046	329,046	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Asset was partially disposed	02/18/2014	03/31/2020	0	0	0	0	0	0	0	(112,382)	(112,382)	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	03/27/2020	0	0	0	0	0	0	0	50,386	50,386	0	0	0	0
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	Asset was partially disposed	03/29/2019	03/31/2020	0	0	0	0	0	0	0	289,063	289,063	0	0	0	0
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	Rye	NY	Asset was partially disposed	04/12/2017	02/26/2020	0	0	0	0	0	0	0	8,177,133	8,177,133	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	03/23/2020	0	0	0	0	0	0	0	816,432	816,432	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	03/19/2020	0	0	0	0	0	0	0	(66,589)	(66,589)	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	06/05/2019	03/25/2020	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	03/31/2020	0	0	0	0	0	0	0	911	0	(911)	0	(911)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	47,980	47,980	0	0	0	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Asset was partially disposed	08/10/2018	03/31/2020	0	0	0	0	0	0	0	241,466	241,466	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	03/31/2020	0	0	0	0	0	0	0	188,879	188,879	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	1,620	0	(1,620)	0	(1,620)	0
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Asset was partially disposed	06/01/2017	03/31/2020	0	0	0	0	0	0	0	44,403	44,403	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Asset was partially disposed	05/29/2018	03/31/2020	0	0	0	0	0	0	0	66,933	66,933	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	03/23/2020	0	0	0	0	0	0	0	133,099	133,099	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Asset was partially disposed	07/08/2019	03/24/2020	0	0	0	0	0	0	0	12,993	12,993	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	03/23/2020	0	0	0	0	0	0	0	22,171	22,171	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	03/31/2020	0	0	0	0	0	0	0	34,139	34,139	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	03/31/2020	0	0	0	0	0	0	0	92,382	92,382	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	03/31/2020	0	0	0	0	0	0	0	134,817	134,817	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY	Asset was partially disposed	11/29/2005	03/24/2020	0	0	0	0	0	0	0	7,380	7,380	0	0	0	0
000000-00-0	IK IX Fund No.1 SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	11/27/2019	03/31/2020	0	0	0	0	0	0	0	208,093	208,093	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	03/31/2020	0	0	0	0	0	0	0	8,221	8,221	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	03/31/2020	0	0	0	0	0	0	0	29,122	29,122	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/30/2020	0	0	0	0	0	0	0	48,561	48,561	0	0	0	0
000000-00-0	Lincolnshire Equity Fund II LP	New York	NY	Asset was partially disposed	10/19/2000	03/31/2020	0	0	0	0	0	0	0	16,484	16,484	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Asset was partially disposed	12/19/2019	03/31/2020	0	0	0	0	0	0	0	11,644	11,644	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	03/31/2020	0	0	0	0	0	0	0	121,979	121,979	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	03/31/2020	0	0	0	0	0	0	0	71,677	71,677	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Menlo Park	CA	Asset was partially disposed	11/01/2012	02/14/2020	0	0	0	0	0	0	0	2,304,168	2,304,168	0	0	0	0
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	611,134	611,134	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	1,922,848	1,922,848	0	0	0	0
000000-00-0	MezzVest II L.P.	St Helier	JEY	Asset was dissolved	10/03/2005	03/31/2020	0	0	0	0	0	0	1,572,217	10,093,025	8,520,808	(1,572,217)	0	(1,572,217)	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY	Asset was dissolved	05/29/2009	02/28/2020	(368)	0	0	0	0	0	0	(368)	(368)	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	03/31/2020	0	0	0	0	0	0	0	2,357,039	2,357,039	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Asset was partially disposed	09/30/2019	02/28/2020	0	0	0	0	0	0	0	234,397	234,397	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	4,527	0	(4,527)	0	(4,527)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	2,650	0	(2,650)	0	(2,650)	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	34,276	32,927	(1,349)	0	(1,349)	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Asset was partially disposed	11/22/2019	03/20/2020	0	0	0	0	0	0	0	66,164	66,164	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	03/25/2020	0	0	0	0	0	0	0	20,681	20,681	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	07/20/2012	03/18/2020	0	0	0	0	0	0	0	471,527	471,527	0	0	0	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Asset was partially disposed	01/15/2019	03/20/2020	0	0	0	0	0	0	0	157,023	157,023	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	03/31/2020	0	0	0	0	0	0	0	87,733	87,733	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	12/31/2017	01/15/2020	0	0	0	0	0	0	0	2,047	2,047	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	03/31/2020	0	0	0	0	0	0	0	225,963	225,963	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	71,993	67,660	(4,332)	0	(4,332)	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	08/31/2019	03/31/2020	0	0	0	0	0	0	0	3,795,461	3,795,158	(303)	0	(303)	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Asset was partially disposed	03/09/2020	03/09/2020	0	0	0	0	0	0	0	115,457	115,457	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Asset was partially disposed	02/21/2020	03/27/2020	0	0	0	0	0	0	0	283,946	283,946	0	0	0	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Asset was partially disposed	02/10/2020	03/31/2020	0	0	0	0	0	0	0	122,066	122,066	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	03/31/2020	0	0	0	0	0	0	0	448,009	448,009	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	03/31/2020	0	0	0	0	0	0	0	1,069,542	1,069,542	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	03/31/2020	0	0	0	0	0	0	0	27,427	27,427	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	03/31/2020	0	0	0	0	0	0	0	437,162	437,162	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/31/2020	0	0	0	0	0	0	0	507	507	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Asset was partially disposed	09/11/2018	03/23/2020	0	0	0	0	0	0	0	25,958	25,958	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Asset was partially disposed	06/12/2018	03/24/2020	0	0	0	0	0	0	0	500,219	500,219	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Asset was partially disposed	02/14/2019	01/10/2020	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	03/31/2020	0	0	0	0	0	0	0	56,658	56,658	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was dissolved	12/10/2012	03/31/2020	47,153	0	0	0	0	0	0	47,153	47,153	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	237,746	237,746	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	03/18/2020	0	0	0	0	0	0	0	134,419	134,419	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	921,282	921,282	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	03/31/2020	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	03/27/2020	0	0	0	0	0	0	0	252,163	252,163	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	10/01/2019	03/04/2020	0	0	0	0	0	0	0	52,356	52,356	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	02/24/2020	0	0	0	0	0	0	0	80,375	80,375	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	732,954	732,954	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	03/27/2020	0	0	0	0	0	0	0	197,044	197,044	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	03/31/2020	0	0	0	0	0	0	0	38,305	38,305	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	03/24/2020	0	0	0	0	0	0	0	114,274	114,274	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	03/31/2020	0	0	0	0	0	0	0	61,830	61,830	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	01/18/2019	03/31/2020	0	0	0	0	0	0	0	48,484	48,484	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	03/31/2020	0	0	0	0	0	0	0	8,595	8,595	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	03/31/2020	0	0	0	0	0	0	0	197,358	197,358	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	03/31/2020	0	0	0	0	0	0	0	106,629	106,629	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	03/31/2020	0	0	0	0	0	0	0	40,116	40,116	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Asset was partially disposed	10/31/2019	03/31/2020	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	03/31/2020	0	0	0	0	0	0	0	481,152	481,152	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							46,785	0	0	0	0	0	1,572,217	51,430,539	49,553,661	(1,876,877)	0	(1,876,877)	0
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	Asset was partially disposed	05/27/2010	03/31/2020	0	0	0	0	0	0	0	15,293,639	15,293,639	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	03/31/2020	0	0	0	0	0	0	0	1,101,971	1,101,971	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	16,395,610	16,395,610	0	0	0	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	03/31/2020	0	0	0	0	0	0	0	499	499	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	499	499	0	0	0	0
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Asset was partially disposed	03/27/2020	03/31/2020	0	0	0	0	0	0	0	309,443	309,443	0	0	0	0
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	04/17/2019	03/31/2020	0	0	0	0	0	0	0	90,237,420	90,237,420	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	03/31/2020	0	0	0	0	0	0	0	(25,004)	(25,004)	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	90,521,859	90,521,859	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	03/31/2020	0	0	0	0	0	0	0	(714,286)	(714,286)	0	0	0	0
000000-00-0	National Dry Cleaners Inc.	Scottsdale	AZ	Asset was dissolved	10/15/2001	03/27/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	NON-CORE LIQUIDATION	New York	NY	Asset was dissolved	12/31/2012	03/18/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	One Energy Enterprises LLC - PICA	Findlay	OH	Asset was dissolved	12/30/2016	02/20/2020	0	1,080,287	0	0	0	1,080,287	0	1,080,287	0	0	(1,080,287)	(1,080,287)	0
000000-00-0	Outsourced Assets, LLC	New York	NY	Asset was dissolved	12/31/2012	03/23/2020	0	288,773	0	0	0	288,773	0	288,773	288,773	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	03/31/2020	0	0	0	0	0	0	0	1,243,512	1,243,512	0	0	0	0
000000-00-0	Persistent Energy Partners Fund I, LLC	New York	NY	Asset was dissolved	12/31/2012	03/18/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Asset was partially disposed	09/12/2016	03/31/2020	0	0	0	0	0	0	0	79,873	79,873	0	0	0	0
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Asset was partially disposed	03/25/2014	03/31/2020	0	0	0	0	0	0	0	96,129	96,129	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							0	1,369,060	0	0	0	1,369,060	0	2,074,288	994,001	0	(1,080,287)	(1,080,287)	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	03/20/2020	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	03/20/2020	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	03/20/2020	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	03/20/2020	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	03/20/2020	0	0	0	0	0	0	0	332,766	332,766	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	03/20/2020	0	0	0	0	0	0	0	1,209,489	1,209,489	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	03/20/2020	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	4,644,648	4,644,648	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	03/20/2020	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	Guaranteed Plus Defined Comp Plan	Paris	FRA	Asset was partially disposed	11/30/2011	03/31/2020	0	0	0	0	0	0	0	79,027	79,027	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	79,027	79,027	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	03/31/2020	0	0	0	0	0	0	0	(54,402)	(54,402)	0	0	0	0
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	(54,402)	(54,402)	0	0	0	0
4899999. Total - Unaffiliated							46,785	1,369,060	0	0	0	1,369,060	1,572,217	58,260,912	55,303,747	(1,876,877)	(1,080,287)	(2,957,164)	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	106,863,067	106,863,067	0	0	0	0
5099999 - Totals							46,785	1,369,060	0	0	0	1,369,060	1,572,217	165,123,979	162,166,814	(1,876,877)	(1,080,287)	(2,957,164)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
0599999. Subtotal - Bonds - U.S. Governments						1,420,614,726	1,368,608,453	5,204,421	XXX
1099999. Subtotal - Bonds - All Other Governments						24,219,818	22,695,000	313,308	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,162,353	19,470,000	0	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						138,722,996	130,690,008	200,718	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,007,139,877	3,886,467,995	12,280,367	XXX
4899999. Subtotal - Bonds - Hybrid Securities						8,160,000	8,000,000	74,156	XXX
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						364,557,930	364,557,930	0	XXX
8399997. Total - Bonds - Part 3						5,983,577,700	5,800,489,386	18,072,970	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,983,577,700	5,800,489,386	18,072,970	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						647,014	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						647,014	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						647,014	XXX	0	XXX
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						167,473,217	XXX	0	XXX
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						89,915,014	XXX	0	XXX
9499999. Subtotal - Common Stocks - Mutual Funds						5,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						257,393,231	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						257,393,231	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						258,040,245	XXX	0	XXX
9999999 - Totals						6,241,617,945	XXX	18,072,970	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
0599999. Subtotal - Bonds - U.S. Governments						344,891,987	312,596,706	270,817,421	240,550,209	0	64,937	0	64,937	0	273,433,747	0	71,458,280	71,458,280	3,503,970	XXX	XXX
1099999. Subtotal - Bonds - All Other Governments						193,176,378	192,187,561	207,794,428	193,829,523	0	(402,031)	0	(402,031)	(1,009,049)	192,273,965	(144,479)	902,413	757,934	3,961,972	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						64,468	64,468	64,468	64,468	0	0	0	0	0	64,468	0	0	0	403	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						116,124	116,124	100,816	93,738	0	22,386	0	22,386	0	116,124	0	0	0	1,372	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						107,653,399	94,842,868	98,530,369	97,752,298	0	(934,258)	0	(934,258)	0	96,861,666	0	10,789,639	10,789,639	1,157,124	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,750,164,030	1,699,789,811	1,706,672,397	1,693,529,845	649	762,660	(252,065)	1,015,374	(6,018,703)	1,706,314,568	(415,696)	32,549,109	32,133,413	29,892,124	XXX	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						10,503,602	10,503,602	10,282,760	10,445,729	0	57,873	0	57,873	0	10,503,602	0	0	0	31,124	XXX	XXX
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						178,689,973	200,159,927	169,313,420	143,343,378	0	561,475	625,345	(63,870)	(1,014,690)	177,902,144	17,877	495,675	513,552	2,722,787	XXX	XXX
8399997. Total - Bonds - Part 4						2,585,259,961	2,510,261,067	2,463,576,079	2,379,609,188	649	133,042	373,280	(239,589)	(8,042,442)	2,457,470,284	(542,298)	116,195,116	115,652,818	41,270,876	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,585,259,961	2,510,261,067	2,463,576,079	2,379,609,188	649	133,042	373,280	(239,589)	(8,042,442)	2,457,470,284	(542,298)	116,195,116	115,652,818	41,270,876	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,834	XXX	0	0	0	0	0	0	0	3,834	3,834	0	3,834	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,834	XXX	0	0	0	0	0	0	0	3,834	3,834	0	3,834	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						3,834	XXX	0	0	0	0	0	0	0	3,834	3,834	0	3,834	0	XXX	XXX
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9,475,538	XXX	9,703,157	2,591,543	209,964	0	174,516	35,448	(2,352)	9,705,394	2,238	(229,854)	(227,616)	0	XXX	XXX
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						33,746,706	XXX	0	0	33,000,000	0	0	33,000,000	0	38,784,618	0	(5,037,912)	(5,037,912)	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						43,222,243	XXX	9,703,157	2,591,543	33,209,964	0	174,516	33,035,448	(2,352)	48,490,012	2,238	(5,267,766)	(5,265,528)	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						43,222,243	XXX	9,703,157	2,591,543	33,209,964	0	174,516	33,035,448	(2,352)	48,490,012	2,238	(5,267,766)	(5,265,528)	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						43,226,077	XXX	9,703,157	2,591,543	33,209,964	0	174,516	33,035,448	(2,352)	48,493,846	6,072	(5,267,766)	(5,261,695)	0	XXX	XXX
9999999 - Totals						2,628,486,038	XXX	2,473,279,236	2,382,200,731	33,210,613	133,042	547,796	32,795,859	(8,044,794)	2,505,964,129	(536,227)	110,927,350	110,391,123	41,270,876	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										9,659,837	50,268,520	0	232,950,855	XXX	232,950,855	154,036,744	(50,378)	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										9,659,837	50,268,520	0	232,950,855	XXX	232,950,855	154,036,744	(50,378)	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										9,659,837	50,268,520	0	232,950,855	XXX	232,950,855	154,036,744	(50,378)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	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										9,659,837	50,268,520	0	232,950,855	XXX	232,950,855	154,036,744	(50,378)	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	0	0	(2,077,641)	XXX	(2,077,641)	4,931,754	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	(2,077,641)	XXX	(2,077,641)	4,931,754	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	0	0	(2,077,641)	XXX	(2,077,641)	4,931,754	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	(2,077,641)	XXX	(2,077,641)	4,931,754	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	10,004,553	312,873,453	XXX	1,102,910,182	(1,158,495)	0	0	0	59,308,585	XXX	XXX
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(52,031,808)	115,124	31,739,696	711,383,307	XXX	1,377,555,013	4,571,558	407,239,240	3,922,213	1,508,057	125,597,175	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										289,871,467	115,124	41,744,249	1,024,256,761	XXX	2,480,465,194	3,413,063	407,239,240	3,922,213	1,508,057	184,905,760	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										705,347,690	(955,500)	18,354,749	2,265,083,585	XXX	2,265,083,600	832,962,498	0	(5,737,038)	0	622,271,475	XXX	XXX
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										0	(818,949)	(73,469)	(734,717)	XXX	(734,717)	66,746	0	17,487	0	0	XXX	XXX
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										3,396,515	0	7,007,821	333,277,414	XXX	333,277,414	161,625,048	109,439,815	(285,114)	0	30,980,885	XXX	XXX
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	5,661,519	92,683,996	XXX	92,683,996	154,437,473	0	0	0	20,039,524	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										708,744,205	(1,774,449)	30,950,619	2,690,310,278	XXX	2,690,310,293	1,149,091,765	109,439,815	(6,004,664)	0	673,291,884	XXX	XXX
1189999999. Subtotal - Swaps - Replication - Credit Default										11,663,988	26,960,274	5,429,810	38,408,683	XXX	(34,183,976)	0	0	(1,178,435)	0	1,350,762,556	XXX	XXX
1229999999. Subtotal - Swaps - Replication										11,663,988	26,960,274	5,429,810	38,408,683	XXX	(34,183,976)	0	0	(1,178,435)	0	1,350,762,556	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										1,047,250,964	(955,500)	28,359,302	2,577,957,039	XXX	3,367,993,782	831,804,003	0	(5,737,038)	0	681,580,060	XXX	XXX
1369999999. Total Swaps - Credit Default										11,663,988	26,141,325	5,356,340	37,673,966	XXX	(34,918,693)	66,746	0	(1,160,948)	0	1,350,762,556	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(48,635,293)	115,124	38,747,517	1,044,660,721	XXX	1,710,832,426	166,196,606	516,679,055	3,637,099	1,508,057	156,578,059	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	5,661,519	92,683,996	XXX	92,683,996	154,437,473	0	0	0	20,039,524	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,010,279,659	25,300,948	78,124,678	3,752,975,721	XXX	5,136,591,511	1,152,504,828	516,679,055	(3,260,886)	1,508,057	2,208,960,200	XXX	XXX
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	100,070,183	0	0	0	0	9,446,066	XXX	XXX
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	30,030,622	XXX	30,030,622	0	30,360,709	0	0	1,744,005	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	30,030,622	XXX	130,100,805	0	30,360,709	0	0	11,190,070	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										289,871,467	115,124	41,744,249	1,024,256,761	XXX	2,580,535,377	3,413,063	407,239,240	3,922,213	1,508,057	194,351,826	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										718,404,041	48,494,071	30,950,619	2,951,214,114	XXX	2,951,214,129	1,308,060,263	139,750,146	(6,004,664)	0	675,035,888	XXX	XXX
1719999999. Subtotal - Replication										11,663,988	26,960,274	5,429,810	38,408,683	XXX	(34,183,976)	0	0	(1,178,435)	0	1,350,762,556	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,019,939,496	75,569,468	78,124,678	4,013,879,557	XXX	5,497,565,530	1,311,473,326	546,989,387	(3,260,886)	1,508,057	2,220,150,270	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1539999999. Subtotal - Long Futures - Hedging Other												(65,252,222)	0	0	0	0	409,423,226	409,423,226	286,936,550	XXX	XXX
1579999999. Subtotal - Long Futures												(65,252,222)	0	0	0	0	409,423,226	409,423,226	286,936,550	XXX	XXX
1609999999. Subtotal - Short Futures - Hedging Other												1,367,806	0	0	0	0	(18,883,453)	(18,883,453)	23,490,125	XXX	XXX
1649999999. Subtotal - Short Futures												1,367,806	0	0	0	0	(18,883,453)	(18,883,453)	23,490,125	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(63,884,416)	0	0	0	0	390,539,773	390,539,773	310,426,675	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(63,884,416)	0	0	0	0	390,539,773	390,539,773	310,426,675	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	19,715,000	19,715,000

(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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	19,715,000	0	19,715,000	1,367,806	(65,252,222)	1,367,806	310,426,675	310,426,675
0299999999. Total NAIC 1 Designation			5,246,537,890	7,561,893,410	(3,560,518,183)	0	9,188,617,376	(3,703,556,176)	238,523,310	2,220,150,270	974,987,608
0799999999. Total NAIC 6 Designation			0	12,504,329	0	12,504,329	12,504,329	0	12,504,329	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			5,246,537,890	7,594,112,740	(3,560,518,183)	32,219,329	9,202,489,512	(3,768,808,398)	252,395,446	2,530,576,945	1,285,414,283
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				7,594,112,740	(3,560,518,183)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total				628,212,794	667,791,000	432,552,396	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				5,462,838,826	1,044,380,993	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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
31407F-AY-6	FNMA POOL NO 829023		1	5,469	5,487	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	4,285	4,298	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	192	194	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	8,379	8,442	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	11,618	11,688	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	27,113	27,136	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	25,522	25,522	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	43,600	43,349	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	58,051	57,622	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	46,779	46,429	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	58,682	58,672	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	114,026	112,748	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	85,321	84,211	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	80,761	80,465	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	36,758	36,745	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	46,897	46,839	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	65,856	65,947	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	91,273	90,551	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	134,422	133,534	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	86,222	85,761	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	84,144	83,350	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	193,348	191,451	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	69,434	68,818	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	71,577	70,739	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	23,449	23,548	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	94,758	92,545	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	76,273	74,453	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	88,575	86,867	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	155,124	151,056	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	336,797	330,031	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	156,015	152,602	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	121,615	119,059	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	406,477	397,454	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	99,887	103,876	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	82,081	78,984	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	81,152	79,479	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	120,578	129,517	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	151,846	146,496	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	432,636	420,410	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	141,514	138,251	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	187,793	180,836	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	234,593	229,234	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	116,617	114,075	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	2,401,617	2,312,439	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	921,060	887,207	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	572,117	550,906	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	264,122	258,429	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	783,937	757,538	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	369,444	360,295	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,253,606	1,225,185	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	1,927,769	1,899,872	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				13,051,180	12,740,644	XXX
3199999. Total - U.S. Special Revenues Bonds				13,051,180	12,740,644	XXX
502175-B8-0	LTC Properties Inc Series C Senior Note		2	976,890	976,901	11/22/2021
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1	5,474,414	5,495,069	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1	6,088,950	6,105,251	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1	12,214,526	12,209,838	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,459,917	2,450,628	09/02/2020
D0003*-AA-1	ADM Germany GmbH Senior Note		1	2,788,990	2,775,864	02/05/2021
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1	6,988,842	7,082,533	09/04/2020
679580-D6-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	786,786	791,059	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	7,436,056	7,424,448	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1	4,483,419	4,541,338	11/20/2020
17325F-AP-3	CITIBANK NA CORP FLOATER		1	23,189,901	23,201,401	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1	8,489,487	8,511,251	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	3,497,513	3,496,170	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1	6,265,068	6,264,378	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		2FE	13,397,341	13,407,967	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1	18,260,063	18,316,895	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	489,965	488,451	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1	5,406,138	5,495,069	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1	16,826,853	17,095,769	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1	14,431,084	14,653,516	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1	5,962,170	6,105,632	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1	14,130,758	14,445,925	05/21/2021
70342#-AE-8	Patterson Companies Inc. Senior Note		2	241,981	244,225	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	3,175,578	3,129,617	03/31/2023
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1	13,258,328	13,310,277	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1	10,346,068	10,465,053	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1	24,042,766	24,422,527	04/30/2021
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1	25,616,471	25,643,653	06/12/2020
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1	15,016,467	15,141,967	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1	24,366,917	24,422,527	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	901,364	900,653	07/16/2020
Q7160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	613,371	608,186	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	928,594	918,287	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1	9,594,769	9,769,011	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	10,977,176	10,990,137	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1	24,354,439	24,422,527	07/13/2020
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1	13,992,629	14,042,953	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	6,019,770	5,928,081	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1	8,041,533	8,303,659	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1	2,492,101	2,564,365	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1	21,392,973	21,491,824	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1	4,374,614	4,404,059	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	24,124,421	24,422,527	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	8,729,039	8,792,110	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1	12,208,835	12,211,264	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	9,165,509	9,573,631	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1	11,907,800	12,040,306	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1	2,076,265	2,075,228	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	1,466,852	1,465,352	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1	3,022,696	3,052,816	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,214,975	1,221,126	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1	11,716,097	12,206,816	04/01/2021
74263#-AC-9	Principal US Property Sep Acct Senior Note		1	4,256,476	4,230,429	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	2,544,991	2,466,675	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1	10,305,441	10,806,968	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2	3,661,117	3,663,379	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	1,331,108	1,326,957	02/22/2022
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1	6,921,292	6,984,843	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1	21,803,038	21,865,898	09/01/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1	2,922,110	2,983,028	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	2,486,109	2,480,370	03/15/2021
Q9389#-AE-0	Vector Limited Senior Note		2FE	2,419,911	2,433,549	10/14/2021
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		2PL	2,817,776	2,815,401	06/30/2020
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		1	1,211,571	1,221,126	11/16/2020
744516-F8-9	Public Service Company of NC SENIOR NOTE		2	10,069,509	10,082,683	02/16/2021
731068-A8-1	Polaris Industries Inc. Senior Unsecured Note		2	4,260,385	4,291,526	05/03/2021
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		1	7,910,046	7,808,076	05/14/2021
217020-C8-3	Coorstek, Inc Senior Note		2PL	3,012,971	3,002,248	07/19/2021
98259#-AC-4	Wurth Group of North America Senior Note		1	3,540,720	3,529,084	09/22/2021
44855#-AW-0	Hy Vee, Inc. Senior Note		2	7,848,446	7,859,782	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2	3,640,646	3,663,379	01/31/2022
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		1	2,144,858	2,198,027	05/16/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1	11,193,230	11,478,588	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2FE	1,959,338	1,952,943	06/01/2022
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		2	3,426,053	3,445,788	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2	562,677	564,094	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3	4,441,363	4,452,189	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2	3,434,060	3,407,265	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2	1,877,117	1,859,418	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	4,571,737	5,329,585	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2	12,023,136	11,872,626	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1	6,044,698	6,093,475	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	3,631,729	3,603,621	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2	4,070,729	4,113,076	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		2	1,908,066	1,906,331	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2FE	2,394,602	2,442,253	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2	791,635	790,090	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2FE	1,286,345	1,264,090	05/01/2021
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1	2,879,180	2,930,703	09/01/2021
55336V-BG-4	MPLX LP CORP FLOATER		2FE	3,116,606	3,174,929	09/09/2021
39526@-AC-5	Greenheck Fan Corporation Senior Secured Note		2	498,340	494,843	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1	2,838,554	2,930,703	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1	6,169,580	6,099,312	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1	4,096,125	4,273,942	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1	9,702,473	10,501,687	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1	4,895,523	4,884,505	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1	5,297,661	5,273,869	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1	8,544,631	8,792,110	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1	5,703,201	5,616,379	09/11/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		1	12,273,541	12,211,264	09/26/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2	1,158,444	1,153,692	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2FE	1,149,332	1,172,408	01/01/2024
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER		1	9,708,733	9,771,674	10/08/2020
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1	13,755,043	13,902,847	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1	4,842,621	4,835,660	07/12/2021
22532X-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1	6,008,613	6,085,916	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1	18,319,053	18,316,895	07/18/2022
00287Y-BT-5	ABBVIE INC CORP FLOATER		2FE	8,378,109	8,547,884	05/21/2021
677415-CP-4	Ohio Pwr Company CORPORATE		1	1,647,004	1,658,396	10/01/2021
00287Y-BJ-7	ABBVIE INC CORP FLOATER		2FE	2,828,869	2,930,703	11/19/2021
278865-AL-4	Ecolab Inc CORPORATE		2FE	6,943,865	7,026,001	12/08/2021
571903-BC-6	MARRIOTT INTL INC NEW CORPORATE		2FE	2,843,325	3,169,381	10/03/2022
00287Y-BN-8	ABBVIE INC CORP FLOATER		2FE	3,867,974	4,151,830	11/21/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2Z	6,077,100	6,186,226	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1	5,212,688	5,495,069	11/21/2022
G7334*-AA-3	RPS Group plc Senior Note		2	743,397	785,346	09/30/2021
Q3915#-AF-3	Fletcher Building Ltd Senior Note		2	657,150	667,460	01/10/2022
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		2FE	6,494,168	6,548,332	05/25/2021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		1	3,052,896	3,066,107	09/07/2021
713448-DM-7	PEPSICO INC CORP FLOATER		1	4,530,166	4,608,355	10/06/2021
58646#-AL-8	Menasha Corporation Senior Note		2	2,324,859	2,339,611	02/07/2022
713448-DU-9	PEPSICO INC CORP FLOATER		1	1,879,983	1,881,317	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2	1,420,357	1,536,684	12/12/2022
127097-D8-9	Cabot Oil & Gas Corp SENIOR NOTE		2	840,758	918,524	01/15/2023
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1	9,136,141	9,273,109	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1	11,018,853	11,225,312	02/03/2023
14042O-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2FE	1,422,673	1,532,593	02/15/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1	7,244,311	7,570,983	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1	5,987,444	6,349,857	02/24/2023
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2	2,589,051	2,606,293	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1	4,113,568	4,518,168	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1	8,981,143	9,154,207	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2	4,556,120	4,568,572	08/28/2023
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN		1	6,121,366	6,184,616	04/15/2021
22532X-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1	11,179,882	11,356,475	08/20/2021
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1	26,622,980	28,024,850	02/04/2022
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1	23,739,185	24,422,527	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1	23,735,277	24,422,527	02/18/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				981,298,480	994,959,627	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1	6,719	6,761	09/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1	74,005	74,749	06/25/2035
85772H-AA-7	Station Place Securitization T CMO FLOATER		2FE	19,049,571	19,049,571	03/24/2021
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				19,130,295	19,131,081	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1	5,529,743	5,786,719	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	104,836	105,111	11/10/2048
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1	13,470	13,487	08/15/2050
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	1,662,716	1,634,088	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	3,131,059	3,097,825	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1	2,417,859	2,417,625	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	7,812,707	7,688,368	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	3,228,067	3,174,969	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1	2,575,045	2,531,228	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1	721,821	710,807	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1	6,798,221	6,653,309	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1	1,163,789	1,148,687	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1	1,509,196	1,492,769	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1	2,011,767	1,975,448	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	7,981,312	7,843,768	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1	367,419	358,267	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1	12,318,082	12,140,322	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1	5,196,327	5,084,574	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	7,221,784	7,082,556	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	4,648,866	4,544,636	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1	5,155,447	5,036,512	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1	558,345	544,641	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1	2,304,877	2,265,193	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	7,179,307	7,053,417	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1	6,660,041	6,588,107	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1	11,784,044	11,635,156	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1	1,705,783	1,688,380	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1	9,881,231	9,614,108	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1	8,033,968	7,900,053	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1	2,546,861	2,539,418	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1	13,145,216	13,093,140	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1	3,139,400	3,102,148	05/10/2047

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		1	1,206,565	1,211,281	08/10/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1	12,180,601	12,197,394	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1	9,040,190	9,146,909	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1	3,210,785	3,225,390	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1	869,277	879,672	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1	3,360,451	3,367,064	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1	1,334,724	1,331,183	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1	2,476,805	2,478,994	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1	2,052,793	2,050,816	03/10/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				184,240,796	182,433,539	XXX
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1	77,766	77,808	07/20/2022
817176-AL-4	SENECA PARK CLO LTD CLO		1	946,278	950,275	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1	4,115,696	4,142,886	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1	3,030,977	3,053,882	10/20/2026
30284@-AF-9	FNBM LLC Sr. Secured Note		1	4,053,244	4,078,562	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	52,409	52,649	05/31/2022
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1	3,616,805	3,639,018	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	48,867	49,100	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1	295,961	296,129	01/20/2023
828428-AJ-1	SILVERMORE CLO CLO		1	4,216,112	4,261,764	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1	1,861,205	1,871,996	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1	4,453,806	4,499,787	07/17/2026
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1	5,081,275	5,128,731	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1	1,064,407	1,073,456	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1	733,896	736,175	08/13/2025
05363X-AN-7	Avery Point CLO Ltd CLO		1	2,660,775	2,725,164	07/17/2026
951680-AJ-6	WEST CLO CLO		1	1,615,320	1,626,320	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1	2,619,669	2,684,156	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1	4,062,314	4,102,265	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1	17,826,737	18,170,415	07/20/2027
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1	6,027,658	6,130,054	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1	735,476	740,045	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	1,339,496	1,346,428	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1	2,783,119	2,833,013	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1	1,460,894	1,464,308	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1	295,265	296,422	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1	8,048,296	8,181,243	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1	5,557,331	5,568,307	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1	939,330	942,674	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1	3,901,726	3,920,909	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1	347,672	348,682	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	1,241,760	1,249,458	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1	324,251	324,448	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1	914,408	913,303	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,005,106	1,002,825	02/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,287,980	1,294,318	08/25/2047
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2FE	3,529,760	3,578,493	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1	8,685,716	8,778,663	01/15/2024
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1	1,145,030	1,159,074	01/16/2027
04965C-AJ-7	CSAM CLO		1	8,295,251	8,467,290	04/22/2027
67091Y-AJ-3	OCP CLO		1	3,002,677	3,077,356	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1	9,734,527	9,989,644	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1	2,347,933	2,417,599	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1	8,295,959	8,547,884	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1	16,397,464	16,790,487	01/18/2028
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	684,499	684,437	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1	1,903,681	1,917,287	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1	2,398,500	2,384,444	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1	2,313,566	2,319,978	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1	8,981,890	8,918,520	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1	3,247,091	3,223,532	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1	4,464,312	4,419,966	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1	2,443,383	2,441,774	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	128,949	125,698	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	309,723	302,288	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1	10,944,672	11,246,574	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	103,585	103,959	05/15/2029
33842Q-AQ-1	FLAGSHIP CLO		1	3,061,941	3,078,735	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1	10,915,152	11,281,705	11/15/2026
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1	15,923,194	16,363,093	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1	8,200,392	8,547,884	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1	13,959,963	14,394,968	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1	3,776,843	3,760,823	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1	6,293,058	6,178,479	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1	6,206,445	6,056,371	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1	12,712,444	13,053,687	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1	1,133,668	1,134,107	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1	4,033,096	3,956,205	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1	4,745,735	4,878,437	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1	7,247,638	7,130,835	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	5,649,163	5,543,236	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1	672,719	673,460	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1	6,392,909	6,594,082	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1	2,554,202	2,570,774	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1	3,283,308	3,309,353	01/15/2027
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1	3,039,704	3,003,650	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1	3,510,631	3,516,730	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1	731,471	732,235	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1	3,572,126	3,516,712	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1	18,160,755	18,622,177	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1	14,914,891	15,381,049	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,684,585	1,691,875	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,618,868	1,611,589	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1	18,257,997	18,561,121	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1	2,152,554	2,124,560	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	6,344,093	6,251,789	11/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		1	53,805	53,828	04/15/2021
30284@-AK-8	FNBM LLC Senior Secured Note		1	1,851,624	1,860,670	06/29/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1	2,465,441	2,442,113	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1	1,867,190	1,904,893	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1	4,576,815	4,517,763	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	8,050,801	7,961,633	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	6,761,933	6,593,282	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1	1,613,777	1,613,407	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1	855,622	830,275	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1	5,127,541	5,148,165	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1	3,666,930	3,648,178	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	1,516,847	1,518,828	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1	2,892,451	2,884,975	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1	1,237,580	1,239,149	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1	2,221,244	2,285,949	08/15/2024
05363S-AG-8	AVERY PT III CLO LTD CLO		1	273,309	273,495	01/18/2025
10302V-BA-2	BOWPK_14-1A CLO		1	625,171	627,622	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1	1,468,648	1,478,411	07/20/2026
87249F-AC-8	TPG CLO		1	2,384,358	2,427,242	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1	4,762,139	4,884,505	07/20/2028

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
05875F-AQ-0	BALLYROCK LTD CLO		1	10,667,404	10,990,137	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1	9,533,928	9,891,123	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1	6,937,927	7,201,984	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1	820,285	853,566	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1	17,736,927	18,316,895	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1	5,589,089	5,593,357	01/20/2022
30284@-AN-2	FNBM LLC Senior Secured		1	20,553,452	20,969,101	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1	1,959,192	1,953,514	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1	3,019,872	3,031,861	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1	2,003,525	2,026,873	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1	4,655,420	4,578,630	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1	5,572,289	5,421,576	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1	4,977,358	4,983,622	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1	6,880,547	6,950,060	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1	5,877,377	6,105,632	01/15/2028
87248V-AC-4	TPG CLO		1	9,405,754	9,628,888	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1	10,053,587	10,440,630	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1	2,133,001	2,198,027	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1	8,108,828	8,425,772	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1	4,930,325	5,128,731	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1	10,051,436	10,497,818	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1	14,331,265	14,897,741	05/21/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1	4,728,634	4,927,245	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1	11,749,785	12,211,264	01/15/2030
83609R-AJ-0	SOUNDPOINT CLO CLO		1	20,677,928	21,613,936	01/23/2029
B8A71N-ZL-0	CARMX_AUTO ABS FLOATER		5GI	824,260	824,260	02/14/2021
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1	4,013,431	4,017,290	10/20/2021
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		1	8,874,829	8,973,917	12/15/2021
43815N-AB-0	HONDA_AUTO ASSET BACKED		1	11,164,348	11,185,003	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1	7,067,978	7,082,321	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1	10,442,223	10,468,406	07/15/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED		1	1,549,258	1,548,055	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1	2,837,011	2,955,012	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1	7,104,609	7,131,943	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1	2,528,103	2,532,287	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	10,419,416	10,451,647	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1	5,011,385	5,011,315	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2FE	840,677	846,169	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1	5,834,374	6,105,632	07/19/2027
27830B-BA-1	EATON VANCE CLO		1	5,827,518	6,105,632	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1	4,064,217	4,273,942	01/20/2028
67515U-AQ-3	OCEAN TRAILS CLO CLO		1	4,760,023	4,884,505	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1	4,774,540	4,945,562	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1	7,052,226	7,326,758	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1	36,257,171	37,970,409	07/25/2029
B8A72J-DU-2	CARMX_AUTO ABS FLOATER		5GI	1,978,225	1,978,225	02/14/2021
B8A75R-VA-5	CARMX_AUTO ABS FLOATER		5GI	2,472,781	2,472,781	02/14/2021
B8A76G-SA-2	CARMX_AUTO ABS FLOATER		5GI	1,483,669	1,483,669	02/14/2021
B8A77M-4Q-9	CARMX_AUTO ABS FLOATER		5GI	4,780,710	4,780,710	02/14/2021
B8A782-PR-7	CARMX_AUTO ABS FLOATER		5GI	2,472,781	2,472,781	02/14/2021
B8A794-GL-5	CARMX_AUTO ABS FLOATER		5GI	2,472,781	2,472,781	02/14/2021
B8A79L-EN-5	CARMX_AUTO ABS FLOATER		5GI	2,307,929	2,307,929	02/14/2021
B8A7AD-T0-5	CARMX_AUTO ABS FLOATER		5GI	2,967,337	2,967,337	02/14/2021
B8A7AX-ES-6	CARMX_AUTO ABS FLOATER		5GI	2,307,929	2,307,929	02/14/2021
B8A7C5-WG-1	CARMX_AUTO ABS FLOATER		5GI	6,429,230	6,429,230	02/14/2021
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BACKED		1	6,810,540	6,862,473	01/24/2022
80284N-AB-4	SANTANDER AUTO ASSET BACKED		1	12,723,590	12,771,791	09/20/2022
29374@-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1	4,694,506	4,712,914	05/20/2025
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		1	5,308,885	5,316,570	08/15/2068
14918K-AJ-6	CARLSON CLO CLO		1	11,701,669	12,211,264	10/20/2028
92558A-AJ-9	VIBRANT CLO LTD CLO		1	3,279,094	3,414,349	01/20/2029
B8A7GG-HN-5	CARMX_AUTO ABS FLOATER		5GI	2,472,781	2,472,781	02/14/2021
B8A7HF-JB-0	CARMX_AUTO ABS FLOATER		5GI	2,472,781	2,472,781	02/14/2021
B8A7JL-BW-7	CARMX_AUTO ABS FLOATER		5GI	1,978,225	1,978,225	02/14/2021
23355L-A*-7	DXC Technology Company Senior Note		2	2,115,726	2,130,275	01/03/2022
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1	4,717,386	4,762,134	01/20/2023
43813R-AC-1	HONDA_AUTO ASSET BACKED		1	5,319,109	5,310,896	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1	2,064,396	2,075,591	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1	2,191,981	2,197,847	08/15/2028
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1	10,549,331	10,823,099	05/15/2046
63941G-AA-2	Navient Student Loan Trust ASSET BACKED		1	7,180,305	7,204,046	01/15/2069
55819Q-AY-3	Madison Park Funding Ltd CLO		1	11,180,992	12,211,264	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1	5,951,218	6,105,632	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1	6,271,136	6,679,561	04/22/2029
12551A-AL-9	CIFC CLO CLO		1	17,562,492	18,316,895	04/23/2029
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		1	1,405,721	1,384,757	07/16/2029
14311U-AJ-7	CARLYLE CLO CLO		1	4,623,802	4,884,505	10/20/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1	11,596,097	12,211,264	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1	9,178,418	9,769,011	02/20/2030
12550L-AS-1	CIFC CLO CLO		1	5,803,385	6,105,632	04/15/2030
92912V-AY-1	VOYA CLO CLO		1	11,478,575	12,211,264	04/17/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				987,532,468	1,008,134,264	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,172,202,040	2,204,658,512	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
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	113,256	114,266	06/30/2021
6199999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired				113,256	114,266	XXX
6299999. Subtotal - Unaffiliated Bank Loans				113,256	114,266	XXX
6399999. Total - Issuer Obligations				981,298,480	994,959,627	XXX
6499999. Total - Residential Mortgage-Backed Securities				32,181,475	31,871,725	XXX
6599999. Total - Commercial Mortgage-Backed Securities				184,240,796	182,433,539	XXX
6699999. Total - Other Loan-Backed and Structured Securities				987,532,468	1,008,134,264	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				113,256	114,266	XXX
7099999. Total Bonds				2,185,366,476	2,217,513,421	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717609472, St Helena, California			678,688	677,653	
000000-00-0	717610303, East Prairie, Missouri			145,695	145,881	
000000-00-0	717610474, Portland, Arkansas			951,217	954,552	
000000-00-0	717610607, Wilmot, Arkansas			307,022	307,861	
000000-00-0	717610662, Mayersville, Mississippi			634,929	634,922	
000000-00-0	717610687, Bernie, Missouri			239,259	239,374	
000000-00-0	717610689, Hayes, South Dakota			491,685	492,211	
000000-00-0	717610704, Hickman, Kentucky			117,601	117,289	
000000-00-0	717610790, Lost Hills, California			2,307,036	2,311,348	
000000-00-0	717610827, Somerton, Arizona			191,243	188,053	
000000-00-0	717610865, Shaw, Mississippi			736,851	738,551	
000000-00-0	717611016, Sisseton, South Dakota			1,087,309	1,083,957	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	717611173, Shaw, Mississippi			110,954	110,030	
000000-00-0	717611187, Ortley, South Dakota			1,005,913	1,006,568	
000000-00-0	717611188, Marion, Arkansas			114,046	113,047	
000000-00-0	717611260, Brawley, California			442,742	441,592	
000000-00-0	717611398, Madera, California			1,892,940	1,888,242	
000000-00-0	706102048, Compton, California			257,468	253,477	
000000-00-0	706102103, Compton, California			148,686	147,039	
000000-00-0	706102237, Goleta, California			26,949	26,200	
000000-00-0	706102343, Lawrenceville, Georgia			177,495	175,501	
000000-00-0	706103071, Santa Barbara, California			303,565	298,701	
000000-00-0	706103872, Laurel, Maryland			5,648	5,652	
000000-00-0	706104758, Laurel, Maryland			52,627	52,588	
000000-00-0	706108279, Washington, District of Columbia			2,662,797	2,660,240	
000000-00-0	706108282, Wayne, New Jersey			1,592,402	1,590,147	
000000-00-0	706108283, Boulder, Colorado			1,446,924	1,444,874	
000000-00-0	706108284, Alexandria, Virginia			963,305	961,941	
000000-00-0	706108285, Fairfax, Virginia			2,087,817	2,084,859	
000000-00-0	706108289, Mira Loma, California			606,366	602,801	
000000-00-0	706108299, San Jose, California			1,476,213	1,471,157	
000000-00-0	706108313, Orlando, Florida			834,659	838,099	
000000-00-0	706108334, Herndon, Virginia			2,262,249	2,275,644	
000000-00-0	706108373, North Miami Beach, Florida			58,702	58,575	
000000-00-0	706108374, Carteret, New Jersey			948,321	952,669	
000000-00-0	706108384, Danbury, Connecticut			1,169,039	1,170,010	
000000-00-0	706108385, Austin, Texas			978,329	984,125	
000000-00-0	706108396, Danbury, Connecticut			107,119	107,208	
000000-00-0	706108397, Danbury, Connecticut			54,360	54,405	
000000-00-0	706108411, Houston, Texas			1,056,893	1,053,009	
000000-00-0	706108420, New York, New York			1,709,232	1,691,669	
000000-00-0	706108424, Houston, Texas			2,770,315	2,744,226	
000000-00-0	706108429, Carlisle, Pennsylvania			55,139	55,364	
000000-00-0	706108472, District Heights, Maryland			3,097,319	3,072,021	
000000-00-0	706108481, Peabody, Massachusetts			2,608,421	2,602,952	
000000-00-0	706108523, Costa Mesa, California			2,276,205	2,251,446	
000000-00-0	706108526, Dallas, Texas			939,325	934,076	
000000-00-0	706108533, Santa Fe Springs, California			436,436	435,232	
000000-00-0	706108536, Ontario, California			406,491	406,803	
000000-00-0	706108560, Portland, Oregon			1,060,310	1,060,169	
000000-00-0	706108572, Pico Rivera, California			733,154	731,545	
000000-00-0	706108573, Washington, District of Columbia			929,609	933,834	
000000-00-0	706108583, Chino, California			423,338	420,166	
000000-00-0	706108587, Novi, Michigan			684,979	682,782	
000000-00-0	706108642, Miami, Florida			7,798,004	7,754,819	
000000-00-0	706108674, Rochester, New York			395,588	392,167	
000000-00-0	706108713, Farmington, Connecticut			1,623,412	1,567,276	
000000-00-0	706108726, Ontario, California			336,033	329,333	
000000-00-0	706108728, Thousand Oaks, California			334,632	336,616	
000000-00-0	706108813, Beaverton, Oregon			1,455,676	1,419,937	
000000-00-0	706108856, Oak Brook, Illinois			7,068,687	7,054,370	
000000-00-0	706108878, Richardson, Texas			3,335,952	3,271,736	
000000-00-0	706108909, Des Plaines, Illinois			339,426	338,971	
000000-00-0	706108919, La Grange, Illinois			521,667	520,967	
000000-00-0	706108920, Palatine, Illinois			80,752	80,644	
000000-00-0	706108930, San Diego, California			1,011,404	997,594	
000000-00-0	706108931, San Diego, California			2,447,120	2,397,401	
000000-00-0	706108979, Atlanta, Georgia			2,538,770	2,488,666	
000000-00-0	706108983, Ontario, California			192,971	192,543	
000000-00-0	706108997, Irvine, California			1,075,902	1,063,820	
000000-00-0	706109005, Portland, Oregon			108,105	108,187	
000000-00-0	706109009, Chicago, Illinois			1,499,499	1,494,259	
000000-00-0	706109012, River Grove, Illinois			1,213,161	1,197,579	
000000-00-0	706109013, McDonough, Georgia			66,757	66,603	
000000-00-0	706109019, Joliet, Illinois			224,551	224,034	
000000-00-0	706109020, Belcamp, Maryland			150,666	150,320	
000000-00-0	706109021, Groveport, Ohio			114,082	113,819	
000000-00-0	706109022, Groveport, Ohio			116,979	116,710	
000000-00-0	706109023, Grove City, Ohio			107,514	107,266	
000000-00-0	706109024, Memphis, Tennessee			262,816	262,211	
000000-00-0	706109025, Memphis, Tennessee			131,548	131,183	
000000-00-0	706109026, Memphis, Tennessee			93,800	93,584	
000000-00-0	706109027, Fort Worth, Texas			117,365	117,095	
000000-00-0	706109038, Belcamp, Maryland			152,907	152,555	
000000-00-0	706109116, Peabody, Massachusetts			458,381	463,312	
000000-00-0	706109117, Middletown, Pennsylvania			163,184	162,731	
000000-00-0	706109121, Phoenix, Arizona			295,037	295,404	
000000-00-0	706109123, University Park, Illinois			474,186	474,776	
000000-00-0	706109133, Richardson, Texas			181,073	177,016	
000000-00-0	706109193, O Fallon, Missouri			157,984	158,180	
000000-00-0	706109194, O Fallon, Missouri			234,797	235,089	
000000-00-0	706109195, O Fallon, Missouri			46,961	47,019	
000000-00-0	706109238, Austin, Texas			2,681,315	2,684,454	
000000-00-0	706109240, Rancho Mirage, California			798,690	799,625	
000000-00-0	706109242, Houston, Texas			950,821	951,934	
000000-00-0	706109243, Austin, Texas			1,426,231	1,427,901	
000000-00-0	706109244, Indianapolis, Indiana			665,575	666,354	
000000-00-0	706109247, Minneapolis, Minnesota			486,379	481,179	
000000-00-0	706109253, Parker, Colorado			1,065,109	1,062,088	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,083,936	1,085,205	
000000-00-0	706109304, Fort Worth, Texas			1,806,272	1,809,946	
000000-00-0	706109321, Vancouver, Washington			18,695	18,359	
000000-00-0	706109322, Gresham, Oregon			14,478	14,217	
000000-00-0	706109323, Tualatin, Oregon			6,353	6,239	
000000-00-0	706109324, Beaverton, Oregon			13,071	12,836	
000000-00-0	706109325, Salem, Oregon			17,482	17,167	
000000-00-0	706109326, Salem, Oregon			10,624	10,433	
000000-00-0	706109327, Medford, Oregon			11,639	11,430	
000000-00-0	706109328, Bend, Oregon			11,307	11,103	
000000-00-0	706109329, Tillamook, Oregon			10,952	10,755	
000000-00-0	706109330, Auburn, Washington			14,954	14,685	
000000-00-0	706109331, Yelm, Washington			13,470	13,228	
000000-00-0	706109332, Longview, Washington			26,085	25,615	
000000-00-0	706109333, Billings, Montana			27,845	27,344	
000000-00-0	706109334, Idaho Falls, Idaho			25,429	24,971	
000000-00-0	706109335, Boise, Idaho			29,723	29,189	
000000-00-0	706109336, Sparks, Nevada			33,702	33,096	
000000-00-0	706109394, Corvallis, Oregon			13,465	13,222	
000000-00-0	706109406, Georgetown, Texas			7,653,902	7,667,539	
000000-00-0	706109441, San Francisco, California			1,973,302	1,933,488	
000000-00-0	706109462, Raleigh, North Carolina			1,076,401	1,078,812	
000000-00-0	706109487, Seattle, Washington			6,336,947	6,373,615	
000000-00-0	706109680, Newnan, Georgia			1,951,182	1,941,921	
000000-00-0	706109863, Corte Madera, California			709,530	709,678	
000000-00-0	706109916, Washington, District of Columbia			5,510,134	5,524,925	
000000-00-0	706109920, Raleigh, North Carolina			378,100	379,620	
000000-00-0	706109961, Milford, Massachusetts			585,711	588,487	
000000-00-0	706109962, Canton, Massachusetts			576,312	579,043	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109966, Bedford, Pennsylvania			141,060	140,900	
000000-00-0	706109972, Memphis, Tennessee			151,540	149,945	
000000-00-0	706109973, Memphis, Tennessee			86,135	85,229	
000000-00-0	706109974, Memphis, Tennessee			55,387	54,804	
000000-00-0	706109975, Groveport, Ohio			55,772	55,185	
000000-00-0	706109976, Groveport, Ohio			69,476	68,744	
000000-00-0	706109977, Grove City, Ohio			33,181	32,832	
000000-00-0	706109978, Belcamp, Maryland			59,107	58,485	
000000-00-0	706109979, Belcamp, Maryland			42,219	41,775	
000000-00-0	706109980, Joliet, Illinois			108,101	106,963	
000000-00-0	706109981, McDonough, Georgia			32,015	31,678	
000000-00-0	706109982, Fort Worth, Texas			47,722	47,220	
000000-00-0	706109983, Middletown, Pennsylvania			55,735	55,149	
000000-00-0	706109984, Philadelphia, Pennsylvania			110,931	109,764	
000000-00-0	706109986, Fairburn, Georgia			79,337	78,555	
000000-00-0	706109987, University Park, Illinois			160,886	159,300	
000000-00-0	706109988, O Fallon, Missouri			9,504	9,410	
000000-00-0	706109989, O Fallon, Missouri			50,052	49,558	
000000-00-0	706109990, O Fallon, Missouri			56,870	56,309	
000000-00-0	706109991, Phoenix, Arizona			39,994	39,600	
000000-00-0	706110065, Carrollton, Texas			1,758,131	1,769,316	
000000-00-0	706110102, Buena Park, California			1,832,587	1,815,019	
000000-00-0	706110135, Seattle, Washington			18,937,956	18,938,588	
000000-00-0	706110179, Peabody, Massachusetts			771,232	767,415	
000000-00-0	706110184, Reston, Virginia			2,534,249	2,506,799	
000000-00-0	706110193, Branford, Connecticut			572,098	564,465	
000000-00-0	706110200, Fremont, California			1,516,341	1,531,292	
000000-00-0	706110310, Costa Mesa, California			14,623,225	14,478,937	
000000-00-0	706110365, Walnut Creek, California			6,399,118	6,348,826	
000000-00-0	706110388, Marquette, Michigan			12,753	12,519	
000000-00-0	706110389, Cadillac, Michigan			3,447	3,383	
000000-00-0	706110390, Baltimore, Maryland			6,032	5,921	
000000-00-0	706110391, Frederick, Maryland			25,850	25,375	
000000-00-0	706110392, Pikesville, Maryland			172	168	
000000-00-0	706110393, Vancouver, Washington			1,375	1,342	
000000-00-0	706110394, Gresham, Oregon			729	711	
000000-00-0	706110395, Tualatin, Oregon			562	548	
000000-00-0	706110396, Beaverton, Oregon			460	449	
000000-00-0	706110397, Salem, Oregon			737	719	
000000-00-0	706110398, Salem, Oregon			781	762	
000000-00-0	706110399, Medford, Oregon			896	874	
000000-00-0	706110400, Bend, Oregon			558	545	
000000-00-0	706110401, Tillamook, Oregon			734	716	
000000-00-0	706110402, Auburn, Washington			976	952	
000000-00-0	706110403, Yelm, Washington			565	551	
000000-00-0	706110404, Longview, Washington			550	536	
000000-00-0	706110405, Corvallis, Oregon			786	767	
000000-00-0	706110406, Billings, Montana			1,906	1,859	
000000-00-0	706110407, Idaho Falls, Idaho			1,048	1,022	
000000-00-0	706110408, Boise, Idaho			2,171	2,131	
000000-00-0	706110409, Sparks, Nevada			1,537	1,500	
000000-00-0	706110434, Delray Beach, Florida			4,060,045	4,066,351	
000000-00-0	706110503, Frisco, Texas			4,242,193	4,242,193	
000000-00-0	706110719, Charlotte, North Carolina			7,848,189	7,861,611	
000000-00-0	706110871, Fairport, New York			1,646,599	1,718,125	
000000-00-0	706110872, Rochester, New York			2,093,159	2,184,082	
000000-00-0	706110874, Avon, New York			336,505	351,123	
000000-00-0	706110876, Harrisburg, Pennsylvania			2,173,555	2,267,970	
000000-00-0	706110877, Lexington, South Carolina			1,905,826	1,968,456	
000000-00-0	706110878, Rochester, New York			3,583,709	3,721,505	
000000-00-0	706110882, Victor, New York			2,285,638	2,387,997	
000000-00-0	706110883, Rochester, New York			927,969	969,527	
000000-00-0	706110884, Camillus, New York			1,263,501	1,320,085	
000000-00-0	706110885, Cheektowaga, New York			4,158,948	4,345,200	
000000-00-0	706110886, Harrisburg, Pennsylvania			1,838,568	1,920,905	
000000-00-0	706110887, Fairport, New York			1,736,171	1,813,923	
000000-00-0	706110888, Rochester, New York			544,896	569,299	
000000-00-0	706110889, Avalon, Pennsylvania			658,264	687,743	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,206,098	2,304,895	
000000-00-0	706110891, Greece, New York			1,311,956	1,370,711	
000000-00-0	706110892, Buffalo, New York			283,419	296,112	
000000-00-0	706110893, Victor, New York			707,634	739,324	
000000-00-0	706110894, Canonsburg, Pennsylvania			1,695,029	1,770,939	
000000-00-0	706110895, Rochester, New York			389,473	406,915	
000000-00-0	706110896, Victor, New York			1,203,160	1,257,042	
000000-00-0	706110897, Webster, New York			2,164,957	2,261,911	
000000-00-0	706110956, Houston, Texas			2,303,411	2,307,929	
000000-00-0	706110961, Tampa, Florida			5,243,414	5,487,742	
000000-00-0	706110971, Scottsdale, Arizona			1,329,380	1,347,491	
000000-00-0	706110972, Glendale, Arizona			518,308	525,369	
000000-00-0	706110973, Littleton, Colorado			1,083,549	1,098,312	
000000-00-0	706110974, Dallas, Texas			592,249	600,318	
000000-00-0	706110975, Virginia Beach, Virginia			448,928	455,044	
000000-00-0	706110976, San Antonio, Texas			490,580	497,264	
000000-00-0	706110977, Houston, Texas			243,069	246,381	
000000-00-0	706110978, Scottsdale, Arizona			494,661	501,400	
000000-00-0	706110979, Grapevine, Texas			1,705,447	1,728,682	
000000-00-0	706110980, Geneva, Illinois			814,193	825,285	
000000-00-0	706110981, Medina, Ohio			249,191	252,586	
000000-00-0	706110982, Gilbert, Arizona			286,042	289,939	
000000-00-0	706110983, Lubbock, Texas			525,510	532,670	
000000-00-0	706110984, Andover, Minnesota			333,215	337,755	
000000-00-0	706110985, Mansfield, Texas			108,751	110,233	
000000-00-0	706110986, Frisco, Texas			339,937	344,568	
000000-00-0	706110987, Phoenix, Arizona			815,753	826,867	
000000-00-0	706110988, Lemont, Illinois			844,321	855,824	
000000-00-0	706110989, Solon, Ohio			302,006	306,121	
000000-00-0	706110990, Phoenix, Arizona			560,440	568,075	
000000-00-0	706110991, Mesa, Arizona			283,521	287,384	
000000-00-0	706110992, Naperville, Illinois			99,388	100,742	
000000-00-0	706110993, Cave Creek, Arizona			849,843	861,421	
000000-00-0	706110994, Katy, Texas			744,933	755,082	
000000-00-0	706110995, Fort Worth, Texas			674,113	683,297	
000000-00-0	706110996, Glendale, Arizona			324,573	328,995	
000000-00-0	706110997, Santa Clarita, California			1,249,797	1,266,824	
000000-00-0	706110998, Fort Lauderdale, Florida			984,161	997,569	
000000-00-0	706110999, Phoenix, Maryland			119,554	121,183	
000000-00-0	706111000, Gaithersburg, Maryland			445,327	451,394	
000000-00-0	706111001, Medina, Ohio			584,207	592,166	
000000-00-0	706111002, Austin, Texas			872,169	884,051	
000000-00-0	706111003, Austin, Texas			449,888	456,018	
000000-00-0	706111004, San Antonio, Texas			1,599,097	1,620,882	
000000-00-0	706111005, Cedar Park, Texas			1,229,271	1,246,018	
000000-00-0	706111006, Lantana, Texas			931,346	944,034	
000000-00-0	706111007, Parker, Colorado			146,339	148,332	
000000-00-0	706111008, Dublin, Ohio			219,492	222,483	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706111009, Parker, Colorado			111,665	113,187	
000000-00-0	706111010, Pleasanton, California			338,523	343,135	
000000-00-0	706111011, Snoqualmie, Washington			246,644	250,004	
000000-00-0	706111016, Charlotte, North Carolina			9,384,979	9,769,011	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				267,047,038	268,846,256	XXX
8225X2-FV-1	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			2,432,672	2,430,177	06/29/2020
8225X2-FW-9	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			4,865,129	4,860,083	06/30/2020
17667@-AB-2	Citizens Solar Holdings IX LLC Debt in a Project Bridge Loan			139,298	139,566	05/31/2020
8552M2-FA-6	STARBUCKS CORP COMMERCIAL PAPER			10,922,570	10,948,466	06/10/2020
93142W-HJ-0	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			4,832,896	4,847,509	08/28/2020
57163T-J4-2	MARRIOTT INTERNATIONAL INC COMMERCIAL PAPER			10,838,946	10,902,985	09/04/2020
93142W-JA-2	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			6,033,396	6,048,758	09/10/2020
93142W-JF-1	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			6,031,039	6,047,002	09/15/2020
42824C-AG-4	HEWLETT-PACKARD CO CORP FLOATER			6,797,292	6,851,109	10/15/2020
65475L-MB-5	NISSAN MOTOR ACCEP CORP. COMMERCIAL PAPER			6,030,416	6,023,352	12/11/2020
65475L-ME-9	NISSAN MOTOR ACCEP CORP. COMMERCIAL PAPER			6,028,719	6,021,072	12/14/2020
65475L-MF-6	NISSAN MOTOR ACCEP CORP. COMMERCIAL PAPER			6,029,116	6,021,181	12/15/2020
91842J-NV-7	VW CREDIT INC COMMERCIAL PAPER			4,300,788	4,323,905	01/29/2021
89355P-FR-4	TRANSCANADA PIPELINES LIMITED COMMERCIAL PAPER			6,073,370	6,084,008	06/25/2020
05531M-F8-6	BAT INTL FIN PLC COMMERCIAL PAPER			484,859	487,067	06/08/2020
G8228*-AA-0	Smith & Nephew plc Senior Note			1,712,058	1,715,271	01/21/2021
B8A7LN-RG-6	CARMX_AUTO ABS FLOATER			1,978,225	1,978,225	02/14/2021
B8A7MF-TN-7	CARMX_AUTO ABS FLOATER			1,318,816	1,318,816	02/14/2021
B8A7N9-HX-1	CARMX_AUTO ABS FLOATER			2,637,633	2,637,633	02/14/2021
B8A7P5-VG-8	CARMX_AUTO ABS FLOATER			824,260	824,260	02/14/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				90,311,497	90,510,444	XXX
17667@-AB-2	Citizens Solar Holdings IX LLC Debt in a Project Bridge Loan			547,525	548,576	05/31/2020
70109L-EN-2	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER			1,707,684	1,701,706	05/22/2020
05531M-D1-3	BAT INTL FIN PLC COMMERCIAL PAPER			976,808	976,901	04/01/2020
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			29,267,105	29,267,105	01/31/3100
B8A7NB-2W-4	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,134,752	3,134,752	06/07/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				35,633,874	35,629,040	XXX
000000-00-0	Interest Rate Swap			528	528	05/04/2020
000000-00-0	Interest Rate Swap			(16,865)	(16,865)	05/09/2020
000000-00-0	Interest Rate Swap			(17,452)	(17,452)	05/31/2020
000000-00-0	Interest Rate Swap			(78)	(78)	06/01/2020
000000-00-0	Interest Rate Swap			(14,305)	(14,305)	07/23/2020
000000-00-0	Interest Rate Swap			(2,697)	(2,697)	08/01/2020
000000-00-0	Interest Rate Swap			(30,226)	(30,226)	08/08/2020
000000-00-0	Interest Rate Swap			(38,879)	(38,879)	09/01/2020
000000-00-0	Interest Rate Swap			(48,617)	(48,617)	09/17/2020
000000-00-0	Interest Rate Swap			(3,912)	(3,912)	11/01/2020
000000-00-0	Interest Rate Swap			(29,459)	(29,459)	11/02/2020
000000-00-0	Interest Rate Swap			(29,316)	(29,316)	11/16/2020
000000-00-0	Interest Rate Swap			(76,557)	(76,557)	12/10/2020
000000-00-0	Interest Rate Swap			(37,752)	(37,752)	12/11/2020
000000-00-0	Interest Rate Swap			(152,253)	(152,253)	12/22/2020
000000-00-0	Interest Rate Swap			(75,584)	(75,584)	12/27/2020
000000-00-0	Interest Rate Swap			(28,332)	(28,332)	01/03/2021
000000-00-0	Interest Rate Swap			(31,349)	(31,349)	01/11/2021
000000-00-0	Interest Rate Swap			(117,805)	(117,805)	01/20/2021
000000-00-0	Interest Rate Swap			(94,919)	(94,919)	01/22/2021
000000-00-0	Interest Rate Swap			(59,771)	(59,771)	01/23/2021
000000-00-0	Interest Rate Swap			(121,049)	(121,049)	01/23/2021
000000-00-0	Interest Rate Swap			(148,349)	(148,349)	02/01/2021
000000-00-0	Interest Rate Swap			(52,520)	(52,520)	02/04/2021
000000-00-0	Interest Rate Swap			(41,342)	(41,342)	03/01/2021
000000-00-0	Interest Rate Swap			(365,004)	(365,004)	03/04/2021
000000-00-0	Interest Rate Swap			(70,559)	(70,559)	03/04/2021
000000-00-0	Interest Rate Swap			(47,384)	(47,384)	03/14/2021
000000-00-0	Interest Rate Swap			(118,683)	(118,683)	03/23/2021
000000-00-0	Interest Rate Swap			(108,775)	(108,775)	03/24/2021
000000-00-0	Interest Rate Swap			(111,356)	(111,356)	04/05/2021
000000-00-0	Interest Rate Swap			(406,633)	(406,633)	05/13/2021
000000-00-0	Interest Rate Swap			(185,475)	(185,475)	05/31/2021
000000-00-0	Interest Rate Swap			(155,217)	(155,217)	05/31/2021
000000-00-0	Interest Rate Swap			(281,207)	(281,207)	06/01/2021
000000-00-0	Interest Rate Swap			(295,125)	(295,125)	06/04/2021
000000-00-0	Interest Rate Swap			(165,606)	(165,606)	06/09/2021
000000-00-0	Interest Rate Swap			(364,769)	(364,769)	06/14/2021
000000-00-0	Interest Rate Swap			(313,355)	(313,355)	06/24/2021
000000-00-0	Interest Rate Swap			(336,134)	(336,134)	06/24/2021
000000-00-0	Interest Rate Swap			(115,279)	(115,279)	07/01/2021
000000-00-0	Interest Rate Swap			(178,350)	(178,350)	07/18/2021
000000-00-0	Interest Rate Swap			(6,917)	(6,917)	05/02/2020
000000-00-0	Interest Rate Swap			(10,497)	(10,497)	05/02/2020
000000-00-0	Interest Rate Swap			(16,499)	(16,499)	06/04/2020
000000-00-0	Interest Rate Swap			(50,463)	(50,463)	10/12/2020
000000-00-0	Interest Rate Swap			(192,571)	(192,571)	05/02/2021
000000-00-0	Interest Rate Swap			(216,817)	(216,817)	05/02/2021
000000-00-0	Interest Rate Swap			(147,526)	(147,526)	05/10/2021
000000-00-0	Interest Rate Swap			(141,776)	(141,776)	06/04/2021
000000-00-0	Interest Rate Swap			(9,088)	(9,088)	07/23/2020
000000-00-0	Interest Rate Swap			(5,749)	(5,749)	08/02/2020
000000-00-0	Interest Rate Swap			(12,035)	(12,035)	08/08/2020
000000-00-0	Interest Rate Swap			(19,000)	(19,000)	08/09/2020
000000-00-0	Interest Rate Swap			(21,661)	(21,661)	08/22/2020
000000-00-0	Interest Rate Swap			(56,007)	(56,007)	09/16/2020
000000-00-0	Interest Rate Swap			(43,621)	(43,621)	10/25/2020
000000-00-0	Interest Rate Swap			(107,464)	(107,464)	02/08/2021
000000-00-0	Interest Rate Swap			(38,420)	(38,420)	03/26/2021
000000-00-0	Interest Rate Swap			(15,430)	(15,430)	04/24/2021
000000-00-0	Interest Rate Swap			(13,836)	(13,836)	05/02/2021
000000-00-0	Interest Rate Swap			(81,348)	(81,348)	07/10/2021
000000-00-0	Interest Rate Swap			(23,903)	(23,903)	10/11/2020
000000-00-0	Interest Rate Swap			(28,663)	(28,663)	10/21/2020
000000-00-0	Interest Rate Swap			(121,014)	(121,014)	04/15/2021
000000-00-0	Interest Rate Swap			(79,278)	(79,278)	07/26/2021
000000-00-0	Interest Rate Swap			(372,537)	(372,537)	07/27/2021
000000-00-0	Interest Rate Swap			(564,906)	(564,906)	07/29/2021
000000-00-0	Interest Rate Swap			(201,752)	(201,752)	07/29/2021
000000-00-0	Interest Rate Swap			(323,232)	(323,232)	08/02/2021
000000-00-0	Interest Rate Swap			(115,921)	(115,921)	08/09/2021
000000-00-0	Interest Rate Swap			(114,939)	(114,939)	08/13/2021
000000-00-0	Interest Rate Swap			(235,753)	(235,753)	08/19/2021
000000-00-0	Interest Rate Swap			(440,343)	(440,343)	08/26/2021
000000-00-0	Interest Rate Swap			(224,575)	(224,575)	09/20/2021
000000-00-0	Interest Rate Swap			(23,162)	(23,162)	09/25/2021
000000-00-0	Interest Rate Swap			(176,829)	(176,829)	09/26/2021
000000-00-0	Interest Rate Swap			(259,743)	(259,743)	10/15/2021
000000-00-0	Interest Rate Swap			(77,832)	(77,832)	10/19/2021
000000-00-0	Interest Rate Swap			(76,171)	(76,171)	10/25/2021
000000-00-0	Interest Rate Swap			(103,030)	(103,030)	10/30/2021
000000-00-0	Interest Rate Swap			(13,144)	(13,144)	11/05/2021
000000-00-0	Interest Rate Swap			(41,951)	(41,951)	11/20/2021
000000-00-0	Interest Rate Swap			(314,713)	(314,713)	11/23/2021

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			(385,729)	(385,729)	12/01/2021
000000-00-0	Interest Rate Swap			(69,128)	(69,128)	12/07/2021
000000-00-0	Interest Rate Swap			(191,333)	(191,333)	12/30/2021
000000-00-0	Interest Rate Swap			(609,546)	(609,546)	01/03/2022
000000-00-0	Interest Rate Swap			(208,945)	(208,945)	01/22/2022
000000-00-0	Interest Rate Swap			(185,174)	(185,174)	01/24/2022
000000-00-0	Interest Rate Swap			(33,624)	(33,624)	01/30/2022
000000-00-0	Interest Rate Swap			(90,485)	(90,485)	01/31/2022
000000-00-0	Interest Rate Swap			(578,735)	(578,735)	02/04/2022
000000-00-0	Interest Rate Swap			(41,135)	(41,135)	02/16/2022
000000-00-0	Interest Rate Swap			(284,960)	(284,960)	02/19/2022
000000-00-0	Interest Rate Swap			(39,052)	(39,052)	03/03/2022
000000-00-0	Interest Rate Swap			(394,408)	(394,408)	03/04/2022
000000-00-0	Interest Rate Swap			(152,862)	(152,862)	03/11/2022
000000-00-0	Interest Rate Swap			(73,334)	(73,334)	04/04/2022
000000-00-0	Interest Rate Swap			(1,234,270)	(1,234,270)	05/02/2022
000000-00-0	Interest Rate Swap			(157,973)	(157,973)	05/02/2022
000000-00-0	Interest Rate Swap			(317,412)	(317,412)	05/31/2022
000000-00-0	Interest Rate Swap			(457,786)	(457,786)	05/31/2022
000000-00-0	Interest Rate Swap			(617,286)	(617,286)	06/04/2022
000000-00-0	Interest Rate Swap			(139,765)	(139,765)	06/10/2022
000000-00-0	Interest Rate Swap			(192,469)	(192,469)	07/11/2022
000000-00-0	Interest Rate Swap			(356,191)	(356,191)	08/02/2022
000000-00-0	Interest Rate Swap			(117,667)	(117,667)	08/16/2022
000000-00-0	Interest Rate Swap			(114,843)	(114,843)	08/22/2022
000000-00-0	Interest Rate Swap			(136,998)	(136,998)	09/09/2022
000000-00-0	Interest Rate Swap			(774,758)	(774,758)	09/14/2022
000000-00-0	Interest Rate Swap			(85,956)	(85,956)	09/20/2022
000000-00-0	Interest Rate Swap			(82,383)	(82,383)	10/03/2022
000000-00-0	Interest Rate Swap			(18,767)	(18,767)	11/05/2022
000000-00-0	Interest Rate Swap			(208,842)	(208,842)	12/23/2022
000000-00-0	Interest Rate Swap			(145,323)	(145,323)	01/03/2023
000000-00-0	Interest Rate Swap			(911,944)	(911,944)	01/22/2023
000000-00-0	Interest Rate Swap			(245,374)	(245,374)	02/04/2023
000000-00-0	Interest Rate Swap			(136,365)	(136,365)	03/04/2023
000000-00-0	Interest Rate Swap			(250,295)	(250,295)	05/02/2023
000000-00-0	Interest Rate Swap			(322,977)	(322,977)	05/31/2023
000000-00-0	Interest Rate Swap			(660,717)	(660,717)	06/04/2023
000000-00-0	Interest Rate Swap			(579,842)	(579,842)	07/01/2023
000000-00-0	Interest Rate Swap			(380,154)	(380,154)	08/02/2023
000000-00-0	Interest Rate Swap			(615,297)	(615,297)	04/01/2025
000000-00-0	Interest Rate Swap			(581,261)	(581,261)	05/31/2025
000000-00-0	Currency Swap			300,187	300,187	09/30/2021
000000-00-0	Currency Swap			413,716	413,716	01/10/2022
000000-00-0	Interest Rate Swap			(49,133)	(49,133)	04/27/2021
000000-00-0	Interest Rate Swap			(40,374)	(40,374)	09/02/2021
000000-00-0	Interest Rate Swap			(41,711)	(41,711)	02/13/2022
000000-00-0	Interest Rate Swap			(213,594)	(213,594)	02/21/2022
000000-00-0	Interest Rate Swap			(127,317)	(127,317)	02/24/2022
000000-00-0	Interest Rate Swap			(541,960)	(541,960)	07/31/2022
000000-00-0	Interest Rate Swap			(113,237)	(113,237)	08/24/2022
000000-00-0	Interest Rate Swap			(572,709)	(572,709)	01/30/2023
000000-00-0	Interest Rate Swap			(655,726)	(655,726)	02/21/2023
000000-00-0	Interest Rate Swap			(34,824)	(34,824)	03/02/2023
000000-00-0	Interest Rate Swap			(78,644)	(78,644)	03/09/2023
9299999. Total - Other Assets				(24,964,581)	(24,964,581)	XXX
9999999 - Totals				2,553,394,304	2,587,534,581	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (188,268,664) — Book/Adjusted Carrying Value $ (143,812,195)
2. Average balance for the year — Fair Value $ 2,898,325,452 — Book/Adjusted Carrying Value $ 2,863,645,316

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	548,731	1,983	1,267,847	XXX
BANK OF COMMERCE STILLWELL, OK		0.020	4,411	0	200,000	200,000	0	XXX
BANK OF MONTREAL TORONTO-ONT, CAN		0.000	0	0	949,393	773,461	920,597	XXX
CARVER STATE BANK SAVANNAH, GA		0.020	2,033	0	100,000	100,000	0	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE GLADSTONE, MO		0.007	702	0	100,000	100,000	0	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS ST LOUIS, MO		0.007	702	0	100,000	100,000	0	XXX
CITIBANK NEW CASTLE, DE		0.000	0	0	(637,918,379)	(572,616,709)	(461,155,652)	XXX
CITIBANK - BEIJING CHINA BEIJING, CN		0.000	0	0	103	103	103	XXX
CITIBANK - KUALA LUMPUR MALAYSIA KUALA LUMPUR, MY		0.000	0	0	24,512	23,832	23,252	XXX
CITIBANK - NEW YORK NEW YORK, NY		0.000	0	0	269,572,231	101,389,973	120,646,297	XXX
CITIZENS SAVINGS BANK & TRUST NASHVILLE, TN		0.007	652	0	100,000	100,000	0	XXX
CITIZENS TRUST BANK ATLANTA, GA		0.005	1,006	0	200,000	200,000	0	XXX
CITY NATIONAL BANK OF NEW JERSEY NEWARK, NJ		0.003	251	0	102,180	102,401	31,549	XXX
COMMONWEALTH NATIONAL BANK MOBILE, AL		0.002	160	0	100,000	100,000	0	XXX
FEDERAL HOME LOAN BANK OF BOSTON BOSTON, MA		0.000	0	0	2,650	2,650	2,650	XXX
FEDERAL HOME LOAN BANK OF NEW YORK NEW YORK, NY		0.000	0	0	201	200	431,622	XXX
FIRST INDEPENDENCE BANK OF DETROIT DETROIT, MI		0.008	763	0	100,000	100,000	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY SHAWNEE, OK		0.013	2,493	0	200,000	200,000	0	XXX
INDUSTRIAL BANK NA WASHINGTON, DC		0.005	2,741	0	100,000	100,000	2,501,237	XXX
INTERNATIONAL BANK OF CHICAGO CHICAGO, IL		0.015	3,005	0	200,000	200,000	0	XXX
JP MORGAN CHASE BANK NEW YORK, NY		0.000	0	0	64,242,767	53,798,114	44,250,609	XXX
JP MORGAN CHASE BANK - LONDON LONDON, ENG		0.000	(3,920)	0	21,569,072	5,389,529	11,310,104	XXX
JP MORGAN CHASE BANK - NEW YORK NEW YORK, NY		0.016	1,622	0	0	0	0	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS NEW ORLEANS, LA		0.008	812	0	100,000	100,000	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS OPELOUSAS, LA		0.008	812	0	100,000	100,000	100,000	XXX
LUMBEE GUARANTY BANK PEMBROKE, NC		0.001	2,007	0	200,000	200,000	0	XXX
MECHANICS AND FARMERS BANK DURHAM, NC		0.000	0	0	100,000	100,000	100,000	XXX
METROPOLITAN BANK OAKLAND, CA		0.020	4,009	0	200,000	200,000	0	XXX
PACIFIC GLOBAL CHICAGO, IL		0.015	3,008	0	200,000	200,000	0	XXX
PNC BANK- N A PHILADELPHIA, PA		0.000	0	0	4,637,881	8,495,919	4,489,362	XXX
RBC DEXIA INVESTOR SERVICES TRUST TORONTO-ONT, CAN		0.000	0	0	185,094	215,634	155,706	XXX
STATE BANK OF TEXAS DALLAS, TX		0.026	648	0	100,000	100,000	0	XXX
THE BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	(17,474,351)	(15,363,995)	(12,651,972)	XXX
THE HARBOR BANK OF MARYLAND BALTIMORE, MD		0.002	201	0	100,000	100,000	0	XXX
TRI-STATE BANK OF MEMPHIS MEMPHIS, TN		0.015	11	0	100,000	100,000	0	XXX
UMB - BANK KANSAS CITY, MO		0.000	0	0	838,365	561,515	12,005	XXX
UNITY NATIONAL BANK HOUSTON, TX		0.004	400	0	100,000	100,000	0	XXX
WELLS FARGO - DELAWARE WILMINGTON, DE		0.000	0	0	(4,435,427)	(4,426,796)	(4,491,099)	XXX
WELLS FARGO - NEW JERSEY NEWARK, NJ		0.000	0	0	(203,270,195)	(193,764,040)	(171,430,259)	XXX
WELLS FARGO BANK NA - CHARLOTTE CHARLOTTE, NC		0.000	0	0	(73,472,235)	(71,725,422)	(72,571,764)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO SAN FRANCISCO, CA		0.000	0	0	(88,715,865)	(104,992,283)	(83,188,413)	XXX
ABN AMRO BANK NV AMSTERDAM, NETHERLANDS		0.014	182,875	111	100,000,000	25,000,000	50,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK CAYMAN ISLANDS		0.013	49,797	278	25,000,000	0	100,000,000	XXX
BANK OF MONTREAL CHICAGO, IL		0.017	57,488	0	15,000,723	25,002,418	0	XXX
BANK OF NOVA SCOTIA HOUSTON, TX		0.013	188,310	9,300	25,390,276	25,390,205	74,490,126	XXX
BANK OF TOKYO-MITSUBISHI NEW YORK, NY		0.018	0	0	59,000,000	35,000,000	0	XXX
BNP PARIBAS SA NEW YORK, NY		0.013	170,321	76,379	33,000,000	58,000,000	138,000,000	XXX
CALYON CAYMAN ISLANDS		0.012	52,768	42	0	0	25,000,000	XXX
CANADIAN IMPERIAL BANK OF COMM NEW YORK, NY		0.007	82,906	4,403	2,999,858	2,999,904	2,999,953	XXX
COOPERATIEVE RABOBANK UA NEW YORK, NY		0.015	87,238	0	74,600,758	50,000,000	0	XXX
CREDIT AGRICOLE NEW YORK, NY		0.018	270,317	263,686	50,915,971	75,901,351	150,885,863	XXX
CREDIT INDUSTRIEL ET COMMERCIAL NEW YORK, NY		0.006	92,693	0	81,003,459	0	0	XXX
CREDIT SUISSE AG NEW YORK, NY		0.010	265,829	33,069	60,001,828	60,000,267	85,000,000	XXX
DNB BANK ASA NEW YORK, NY		0.016	209,792	18,610	42,999,988	42,999,990	25,000,276	XXX
MITSUBISHI UFJ TR&BK NEW YORK, NY		0.018	115,920	130,044	0	0	35,000,000	XXX
MIZUHO BANK LTD NEW YORK, NY		0.014	394,433	219,746	114,499,936	74,999,671	257,332,595	XXX
MUFG BANK LTD NEW YORK, NY		0.019	89,262	35,058	17,000,000	17,000,000	17,000,000	XXX
NATIXIS SA NEW YORK, NY		0.007	272,365	137,170	49,001,087	74,500,000	49,500,000	XXX
NEDERLANDSE WATERSCHAPSBANK NV THE HAGUE, NETHERLANDS		0.018	148,159	0	44,999,835	0	0	XXX
NORDEA BANK AB NEW YORK, NY		0.018	383,194	0	102,451,368	101,950,631	50,000,000	XXX
NORINCHUKIN BANK NEW YORK, NY		0.017	(75,638)	51,670	50,000,000	25,000,000	100,002,204	XXX

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	*
NORTHERN TR CO CAYMAN ISLANDS		0.015	42,019	85,208	0	0	0	XXX
ROYAL BANK OF CANADA NEW YORK, NY		0.015	(253,699)	367,384	0	0	74,998,323	XXX
SKANDINAVISKA ENSKILDA BANKEN NEW YORK, NY		0.016	226,898	59,967	32,000,000	82,003,769	82,003,368	XXX
STANDARD CHARTERED BANK/NY NEW YORK, NY		0.019	795	0	0	0	0	XXX
STATE STREET BANK AND TRUST CO BOSTON, MA		0.016	178,977	10,676	36,700,000	36,700,000	36,700,000	XXX
SUMITOMO MITSUI BANKING CORP NEW YORK, NY		0.018	167,614	86,252	50,500,797	20,500,631	75,526,657	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.016	182,828	158,932	151,250,067	56,399,848	156,399,780	XXX
SVENSKA HANDELSBANKEN AB NEW YORK, NY		0.018	180,827	21,381	36,752,097	16,751,077	16,750,000	XXX
TORONTO-DOMINION BANK NEW YORK, NY		0.017	113,804	0	25,000,000	0	0	XXX
UBS AG STAMFORD, CT		0.029	41,253	0	19,193,818	19,175,627	0	XXX
US BANK NA CINCINNATI, OH		0.015	191,724	15,755	41,000,000	41,000,000	41,000,000	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,139,598	1,785,121	680,448,594	176,941,458	1,024,542,926	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	4,139,598	1,785,121	680,448,594	176,941,458	1,024,542,926	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	4,139,598	1,785,121	680,448,594	176,941,458	1,024,542,926	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY BOND	SD	03/31/2020	9.875	06/30/2020	30,000	0	0
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		03/31/2020	1.900	06/30/2020	2	0	141,314
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						30,002	0	141,314
0599999. Total - U.S. Government Bonds						30,002	0	141,314
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		03/04/2020	1.040	04/29/2020	74,929,125	0	108,913
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/10/2020	0.486	06/10/2020	124,881,875	0	35,438
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/10/2020	0.560	05/06/2020	124,931,945	0	40,833
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/17/2020	0.530	06/03/2020	22,868,770	0	5,055
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/17/2020	0.500	04/21/2020	32,276,032	0	6,726
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/17/2020	0.500	04/20/2020	147,667,022	0	30,772
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/17/2020	0.500	04/17/2020	159,959,733	0	58,550
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/17/2020	0.500	06/12/2020	249,750,000	0	52,083
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/23/2020	0.120	05/04/2020	74,991,750	0	2,250
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/24/2020	0.170	06/19/2020	49,981,347	0	1,889
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/24/2020	0.120	05/13/2020	116,861,747	0	12,028
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/24/2020	0.000	06/15/2020	224,920,313	0	8,500
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/25/2020	0.170	06/24/2020	24,991,250	0	729
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/25/2020	0.110	05/20/2020	133,572,623	0	11,340
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,562,583,531	0	375,107
3199999. Total - U.S. Special Revenues Bonds						1,562,583,531	0	375,107
	STIFs - Subsidiary Accounts SSLM ALM		03/03/2020	1.580	06/30/2020	33,351,690	43,374	127,508
	New Orleans Jazz Orchestra Inc Purchase Obligation		03/31/2020	0.000	06/30/2020	856,870	0	0
	ABB TREASURY CENTER USA INC COMMERCIAL PAPER		03/25/2020	2.150	04/08/2020	77,967,392	0	32,608
	ABB TREASURY CENTER USA INC COMMERCIAL PAPER		03/26/2020	2.110	04/09/2020	49,976,556	0	17,583
	ABB TREASURY CENTER USA INC COMMERCIAL PAPER		03/30/2020	2.200	04/29/2020	49,914,445	0	6,111
	ABN AMRO BANK NV CORP FOREIGN		03/25/2020	2.450	06/04/2020	28,446,826	227,178	(210,916)
	AIRBUS FINANCE BV COMMERCIAL PAPER		01/29/2020	1.700	04/28/2020	24,968,125	0	74,375
	AIRBUS FINANCE BV COMMERCIAL PAPER		03/25/2020	3.250	04/22/2020	42,335,349	0	65,920
	AIRBUS FINANCE BV COMMERCIAL PAPER		03/25/2020	3.000	04/15/2020	49,941,667	0	29,167
	ALBERTA (PROVINCE OF) COMMERCIAL PAPER		02/07/2020	1.640	05/06/2020	49,920,278	0	123,000
	AMERICAN ELECTRIC POWER CO. COMMERCIAL PAPER		03/31/2020	3.050	05/01/2020	24,936,458	0	2,118
	AMERICAN EXPRESS CREDIT CORPORATE		03/24/2020	2.375	05/26/2020	24,975,431	206,163	(195,735)
	AON CORP COMMERCIAL PAPER		03/30/2020	3.500	04/30/2020	4,985,903	0	486
	ARCHER-DANIELS-MIDLAND COMPANY COMMERCIAL PAPER		03/18/2020	2.250	04/17/2020	24,975,000	0	21,875
	ARCHER-DANIELS-MIDLAND COMPANY COMMERCIAL PAPER		03/26/2020	1.950	04/13/2020	39,974,000	0	13,000
	BASF SE COMMERCIAL PAPER		01/31/2020	1.650	04/03/2020	24,997,708	0	66,458
	BASF SE COMMERCIAL PAPER		03/25/2020	2.570	04/23/2020	99,842,944	0	42,833
	BASF SE COMMERCIAL PAPER		03/30/2020	2.480	05/04/2020	99,772,667	0	6,889
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	02/27/2020	1.950	04/01/2020	4,000,000	0	7,367
	BMW US CAP CORP LLC CORP FLOATER		03/24/2020	2.280	04/06/2020	24,990,608	136,182	(111,989)
	BNG BANK NV COMMERCIAL PAPER		03/25/2020	0.875	04/16/2020	98,993,251	38,503	4,765
	BNG BANK NV COMMERCIAL PAPER		03/26/2020	1.175	04/09/2020	24,992,566	18,769	(8,307)
	BNG BANK NV COMMERCIAL PAPER		03/26/2020	2.300	05/18/2020	49,849,861	0	19,167
	BNP PARIBAS FORTIS SA/NV (NEW COMMERCIAL PAPER		03/31/2020	0.050	04/01/2020	50,000,000	0	69
	BNP SA (REPO DEALER) TRI PARTY REPO	RR	03/31/2020	0.020	04/01/2020	120,000,000	67	0
	CANADIAN IMPERIAL BANK OF COMM COMMERCIAL PAPER		03/25/2020	0.600	04/01/2020	50,000,000	0	5,833
	CANADIAN IMPERIAL BANK OF COMM COMMERCIAL PAPER		03/26/2020	0.600	04/02/2020	99,998,333	0	10,000
	CANADIAN NTL RAIL CO COMMERCIAL PAPER		02/07/2020	1.620	05/05/2020	29,954,100	0	72,900
	CDP FINANCIAL INC COMMERCIAL PAPER		01/16/2020	1.670	04/15/2020	23,259,884	0	82,057
	Citizens Solar Holdings IX LLC Debt in a Project Bridge Loan	LS	03/30/2020	1.469	05/31/2020	2,246,187	39	87
	CPPIB CAPITAL INC COMMERCIAL PAPER		01/08/2020	1.670	04/08/2020	24,991,882	0	97,417
	EASTMAN CHEMICAL COMMERCIAL PAPER		03/30/2020	3.400	04/20/2020	19,964,111	0	3,778
	EMERSON ELECTRIC CO COMMERCIAL PAPER		03/04/2020	1.150	05/04/2020	32,965,213	0	29,517
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/27/2020	3.950	04/01/2020	36,000,000	0	19,910
	FED DESJA QUEBEC COMMERCIAL PAPER		01/07/2020	1.750	04/02/2020	39,998,056	0	165,278
	FED DESJA QUEBEC COMMERCIAL PAPER		03/30/2020	1.500	04/08/2020	35,444,659	0	2,955
	GENERAL ELEC CAP CORP CORPORATE		03/30/2020	5.550	05/04/2020	250,817	5,666	(5,666)
	GLAXOSMITHKLINE LLC COMMERCIAL PAPER		03/17/2020	2.500	04/17/2020	99,888,889	0	104,167
	GLAXOSMITHKLINE LLC COMMERCIAL PAPER		03/25/2020	2.350	05/04/2020	99,784,583	0	45,694
	HP INC COMMERCIAL PAPER		03/27/2020	3.500	04/09/2020	19,984,444	0	9,722
	HP INC COMMERCIAL PAPER		03/30/2020	3.600	05/04/2020	49,835,000	0	10,000

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	INTERPUBLIC GRP OF CO INC COMMERCIAL PAPER		03/31/2020	2.000	04/01/2020	23,000,000	0	1,278
	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER		03/26/2020	3.250	04/02/2020	49,995,486	0	27,083
	KFW COMMERCIAL PAPER		01/15/2020	1.680	04/14/2020	14,990,900	0	53,900
	MARSH & MCLENNAN CO. INC. COMMERCIAL PAPER		03/30/2020	3.250	04/06/2020	9,995,486	0	1,806
	MERCK & CO INC COMMERCIAL PAPER		03/26/2020	1.850	05/29/2020	49,850,972	0	15,417
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	03/09/2020	2.749	06/07/2020	12,835,492	22,542	0
	MITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		01/22/2020	1.700	04/16/2020	19,985,833	0	66,111
	MITSUBISHI UFJ TRUST AND BANKI COMMERCIAL PAPER		01/23/2020	1.720	04/15/2020	25,233,111	0	83,241
	NATIONAL AUSTRALIA BANK CORP FRGN FLOATER		03/25/2020	2.193	05/22/2020	49,905,620	112,683	(88,336)
	NATIONAL AUSTRALIA BANK LIMITE COMMERCIAL PAPER		03/10/2020	1.751	04/01/2020	10,000,000	14,593	(2,980)
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER		01/08/2020	1.710	04/06/2020	24,994,063	0	98,563
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER		01/14/2020	1.700	04/14/2020	39,975,444	0	147,333
	NESTLE CAP CORP COMMERCIAL PAPER		03/17/2020	1.700	06/16/2020	29,892,333	0	21,250
	NESTLE CAP CORP COMMERCIAL PAPER		03/26/2020	1.240	06/26/2020	49,851,889	0	10,333
	NORDEA BANK AB CORP FRGN FLOATER		03/25/2020	2.083	05/29/2020	85,821,045	164,315	(111,446)
	PACCAR FINANCIAL CORP. COMMERCIAL PAPER		03/26/2020	1.750	04/17/2020	14,988,333	0	4,375
	PACCAR FINANCIAL CORP. COMMERCIAL PAPER		03/26/2020	1.750	04/30/2020	39,943,611	0	11,667
	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER		03/31/2020	3.250	05/19/2020	1,991,333	0	0
	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER	LS	03/31/2020	3.250	05/22/2020	11,944,750	0	0
	PARKER HANNIFIN CORPORATION COMMERCIAL PAPER		03/31/2020	3.300	05/26/2020	12,934,458	0	0
	PEPSICO INC COMMERCIAL PAPER		03/26/2020	2.020	05/29/2020	49,837,278	0	16,833
	PFIZER INC COMMERCIAL PAPER		02/07/2020	1.640	05/05/2020	23,128,122	0	56,983
	PFIZER INC COMMERCIAL PAPER		03/24/2020	2.450	05/18/2020	49,840,069	0	20,417
	PSP CAPITAL INC COMMERCIAL PAPER		03/04/2020	1.170	04/03/2020	12,499,188	0	11,375
	PUBLIC SERVICE ENTERPRISE GROU COMMERCIAL PAPER		03/31/2020	2.950	04/20/2020	49,922,153	0	4,097
	ROCHE HOLDINGS INC COMMERCIAL PAPER		03/26/2020	1.830	05/27/2020	27,920,293	0	8,540
	ROCHE HOLDINGS INC COMMERCIAL PAPER		03/26/2020	1.830	05/29/2020	49,852,583	0	15,250
	SCHLUMBERGER INVESTMENT SA COMMERCIAL PAPER		02/21/2020	1.630	05/21/2020	49,886,806	0	83,764
	SVENSKA HANDELSBANKEN AB COMMERCIAL PAPER		02/05/2020	1.640	05/05/2020	24,961,278	0	63,778
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		01/08/2020	1.700	04/08/2020	99,966,944	0	396,667
	United Tech Corp COMMERCIAL PAPER		03/27/2020	3.500	04/06/2020	9,995,139	0	4,861
	WEC ENERGY GROUP INC COMMERCIAL PAPER		03/26/2020	4.500	04/02/2020	17,397,825	0	13,050
	WEC ENERGY GROUP INC COMMERCIAL PAPER		03/31/2020	2.400	04/01/2020	6,000,000	0	400
	WESTPAC BANKING CORP CORP FRGN FLOATER		03/25/2020	1.972	05/15/2020	22,118,126	52,202	(38,596)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,860,987,716	1,042,276	1,785,015
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,860,987,716	1,042,276	1,785,015
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						4,423,601,249	1,042,276	2,301,436
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						4,423,601,249	1,042,276	2,301,436
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	03/25/2020	0.000		119,836,515	0	0
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	03/31/2020	0.000		871,456,360	788,579	82,983
38141W-27-3	Goldman Sachs MMKT		03/30/2020	1.580		5,661,549	7,332	10,690
38141W-27-3	Goldman Sachs MMKT		03/31/2020	1.580		13,083,064	16,944	6,795
38141W-27-3	Goldman Sachs MMKT		03/27/2020	1.580		199,127,644	257,887	743,188
38141W-27-3	Goldman Sachs MMKT		03/10/2020	1.580		628,179	1,174	2,127
38141W-27-3	Goldman Sachs MMKT		03/17/2020	1.580		1,044,436	1,353	2,771
38141W-27-3	Goldman Sachs MMKT		03/11/2020	1.580		714,150	925	1,886
48121C-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET		03/30/2020	1.000		1,921,303	655	159
857492-70-6	STATE STR INSTL INVT TR MMKT		03/31/2020	0.000		7,348,569	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						1,220,821,768	1,074,849	850,599
8899999 - Total Cash Equivalents						5,644,423,017	2,117,125	3,152,035