6824120192010010103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

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 & 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	Stephen Pelletier, EVP & Chief Operating Officer, US 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.

Charles Frederick Lowrey
President

Margaret Mary Foran
Secretary

Nandini Mongia
Treasurer

Subscribed and sworn to before me this
13th day of November, 2019

Alfreda Johnson
Notary Public of New Jersey
09/11/2023

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.....

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
Comm. # 2377845
My Commission Expires 9/11/2023

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	89,087,822,277	0	89,087,822,277	84,868,378,785
2.	Stocks:				
	2.1 Preferred stocks	99,672,073	0	99,672,073	99,651,461
	2.2 Common stocks	7,426,828,679	0	7,426,828,679	6,718,406,370
3.	Mortgage loans on real estate:				
	3.1 First liens	20,328,968,468	0	20,328,968,468	19,139,750,849
	3.2 Other than first liens	24,786,037	0	24,786,037	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	270,578,482	0	270,578,482	263,174,298
	4.2 Properties held for the production of income (less $ (255,355,219) encumbrances)	261,829,964	0	261,829,964	267,956,524
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 358,334,542), cash equivalents ($ 2,841,135,671) and short-term investments ($ 1,138,512,772)	4,337,982,985	0	4,337,982,985	3,744,431,857
6.	Contract loans (including $ 0 premium notes)	2,917,175,659	0	2,917,175,659	2,902,633,228
7.	Derivatives	4,631,126,841	0	4,631,126,841	2,873,365,557
8.	Other invested assets	6,337,277,700	0	6,337,277,700	5,483,374,182
9.	Receivables for securities	81,369,100	0	81,369,100	31,583,820
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	86,888,473	0	86,888,473	9,284,630
12.	Subtotals, cash and invested assets (Lines 1 to 11)	135,892,306,738	0	135,892,306,738	126,401,991,561
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	974,596,409	2,524,040	972,072,369	912,936,177
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,362,547,092	15,250,772	1,347,296,320	1,212,395,030
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,897,487,411 earned but unbilled premiums)	1,897,487,411	0	1,897,487,411	1,828,912,890
	15.3 Accrued retrospective premiums ($ 99,538,796) and contracts subject to redetermination ($ 0)	99,538,796	0	99,538,796	59,443,237
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	732,926,237	0	732,926,237	201,896,169
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	29,045,943	0	29,045,943	8,222,158
17.	Amounts receivable relating to uninsured plans	12,198,584	403,625	11,794,959	14,008,677
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	109,259,609
18.2	Net deferred tax asset	2,523,768,786	885,234,325	1,638,534,461	1,438,369,985
19.	Guaranty funds receivable or on deposit	47,180,281	0	47,180,281	47,132,509
20.	Electronic data processing equipment and software	306,800,536	183,524,890	123,275,646	107,240,467
21.	Furniture and equipment, including health care delivery assets ($ 0)	178,356,208	178,356,208	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	949,087,167	0	949,087,167	897,808,631
24.	Health care ($ 0) and other amounts receivable	26,143,039	26,143,039	0	0
25.	Aggregate write-ins for other than invested assets	2,845,276,196	2,574,152,986	271,123,210	253,223,249
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	147,877,259,423	3,865,589,885	144,011,669,538	133,492,840,349
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	142,541,990,685	0	142,541,990,685	137,671,505,548
28.	Total (Lines 26 and 27)	290,419,250,108	3,865,589,885	286,553,660,223	271,164,345,897
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	86,888,473	0	86,888,473	9,284,630
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)	86,888,473	0	86,888,473	9,284,630
2501.	Prepaid reinsurance asset	158,236,007	0	158,236,007	140,714,120
2502.	Miscellaneous assets	146,465,270	74,989,249	71,476,021	72,227,216
2503.	Leasehold improvements	41,411,182	0	41,411,182	40,281,913
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,499,163,737	2,499,163,737	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,845,276,196	2,574,152,986	271,123,210	253,223,249

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 74,609,428,660 less $ 0 included in Line 6.3 (including $ 159,138 Modco Reserve)	74,609,428,660	71,727,677,879
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	11,632,806,002	11,199,537,753
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,830,112,610	16,718,014,117
4.	Contract claims:		
	4.1 Life	1,810,420,299	1,681,441,178
	4.2 Accident and health	119,399,460	117,821,408
5.	Policyholders' dividends/refunds to members $ 7,849,000 and coupons $ 0 due and unpaid	7,849,000	7,114,000
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 $ 400,828,108 Modco)	417,059,526	1,701,737,540
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 1,248,253,753 Modco)	1,289,911,676	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 13,708,129 accident and health premiums	42,764,148	52,881,343
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 $ 74,686,781 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	359,492,350	481,483,805
	9.3 Other amounts payable on reinsurance, including $ (10,972,962) assumed and $ 723,035,652 ceded	712,062,690	313,972,890
	9.4 Interest Maintenance Reserve	591,152,361	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 36,049,677 , accident and health $ 16,412,409 and deposit-type contract funds $ 170,740	52,632,826	64,869,834
11.	Commissions and expense allowances payable on reinsurance assumed	86,214,411	65,113,458
12.	General expenses due or accrued	2,026,905,010	2,086,371,128
13.	Transfers to Separate Accounts due or accrued (net) (including $ (325,249,763) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(401,180,100)	(440,987,746)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,110,124	5,533,973
15.1	Current federal and foreign income taxes, including $ 2,860,697,661 on realized capital gains (losses)	163,004,097	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,026,441	4,231,945
17.	Amounts withheld or retained by reporting entity as agent or trustee	66,979,414	71,411,667
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	498,967
19.	Remittances and items not allocated	973,045,630	579,066,247
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	1,353,501,275	1,318,326,978
22.	Borrowed money $ 180,527,725 and interest thereon $ 1,680,443	182,208,168	181,480,898
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,743,103,173	2,548,802,040
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	7,630,722	8,064,848
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	725,139	855,773
	24.04 Payable to parent, subsidiaries and affiliates	707,062,709	430,363,514
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	47,623	49,346
	24.07 Funds held under coinsurance	51,231,945	60,375,083
	24.08 Derivatives	1,662,138,256	866,433,691
	24.09 Payable for securities	289,607,363	235,765,469
	24.10 Payable for securities lending	2,929,963,292	2,462,744,882
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	10,124,826,397	8,503,630,493
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	131,452,242,697	123,054,684,401
27.	From Separate Accounts Statement	142,089,796,772	137,414,825,862
28.	Total liabilities (Lines 26 and 27)	273,542,039,469	260,469,510,263
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	345,555,224	845,117,866
33.	Gross paid in and contributed surplus	1,419,422,112	919,422,112
34.	Aggregate write-ins for special surplus funds	307,200,779	307,200,779
35.	Unassigned funds (surplus)	10,936,942,639	8,620,594,877
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 $ 452,193,913 in Separate Accounts Statement)	13,009,120,754	10,692,335,634
38.	Totals of Lines 29, 30 and 37	13,011,620,754	10,694,835,634
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	286,553,660,223	271,164,345,897
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,567,164,866	6,908,027,185
2502.	Collateral liabilities for derivatives	2,537,573,813	485,456,553
2503.	Deferred gains on affiliated reinsurance	722,462,678	788,547,289
2598.	Summary of remaining write-ins for Line 25 from overflow page	297,625,040	321,599,466
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,124,826,397	8,503,630,493
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	307,200,779	307,200,779
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)	307,200,779	307,200,779

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	19,162,955,890	18,904,106,617	30,479,244,612
2.	Considerations for supplementary contracts with life contingencies	5,398,514	6,672,605	8,322,686
3.	Net investment income	3,784,558,737	3,523,486,207	4,879,890,795
4.	Amortization of Interest Maintenance Reserve (IMR)	54,903,865	27,767,412	15,931,742
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(426,009,020)	168,640,783	119,629,336
6.	Commissions and expense allowances on reinsurance ceded	305,662,401	312,714,840	414,645,090
7.	Reserve adjustments on reinsurance ceded	(54,840,005)	(46,352,957)	(113,019,914)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	517,592,805	497,457,660	713,042,595
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	334,934,321	340,518,141	451,608,911
9.	Totals (Lines 1 to 8.3)	23,685,157,508	23,735,011,308	36,969,295,853
10.	Death benefits	3,438,268,501	3,694,334,984	4,803,696,059
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,059,362	726,231	911,434
12.	Annuity benefits	9,091,401,143	8,363,671,397	11,216,915,741
13.	Disability benefits and benefits under accident and health contracts	785,617,127	764,180,976	1,018,243,445
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	11,967,673,649	8,740,821,410	12,649,896,924
16.	Group conversions	771,277	1,120,700	342,742
17.	Interest and adjustments on contract or deposit-type contract funds	397,210,336	368,320,647	513,141,378
18.	Payments on supplementary contracts with life contingencies	13,532,215	14,074,910	18,694,470
19.	Increase in aggregate reserves for life and accident and health contracts	3,305,534,280	3,152,254,293	3,218,015,732
20.	Totals (Lines 10 to 19)	29,001,067,890	25,099,505,548	33,439,857,925
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	158,036,215	167,106,831	221,493,637
22.	Commissions and expense allowances on reinsurance assumed	744,240,524	639,879,307	835,266,054
23.	General insurance expenses and fraternal expenses	1,379,078,622	1,152,071,004	1,659,693,081
24.	Insurance taxes, licenses and fees, excluding federal income taxes	214,192,449	217,696,442	287,756,201
25.	Increase in loading on deferred and uncollected premiums	(296,676)	(107,340)	56,623
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(7,408,982,874)	(2,901,868,703)	227,676,168
27.	Aggregate write-ins for deductions	(767,998,658)	(1,014,751,262)	(1,309,305,569)
28.	Totals (Lines 20 to 27)	23,319,337,492	23,359,531,827	35,362,494,120
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	365,820,016	375,479,481	1,606,801,733
30.	Dividends to policyholders and refunds to members	50,619,651	62,585,998	26,418,585
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	315,200,365	312,893,483	1,580,383,148
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	183,662,320	129,891,492	176,744,647
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)	131,538,045	183,001,991	1,403,638,501
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 56,880,150 (excluding taxes of $ 205,722,252 transferred to the IMR)	(94,032,338)	(20,238,020)	(79,173,531)
35.	Net income (Line 33 plus Line 34)	37,505,707	162,763,971	1,324,464,970
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	10,694,835,634	9,948,271,953	9,948,271,953
37.	Net income (Line 35)	37,505,707	162,763,971	1,324,464,970
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 163,430,626	1,340,799,711	16,557,748	(212,200,652)
39.	Change in net unrealized foreign exchange capital gain (loss)	(15,865,094)	20,689,280	10,158,021
40.	Change in net deferred income tax	407,737,421	95,368,763	277,930,123
41.	Change in nonadmitted assets	(90,065,094)	(271,487,986)	(18,887,488)
42.	Change in liability for reinsurance in unauthorized and certified companies	434,126	(489,592)	3,462,953
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(877,196,344)
44.	Change in asset valuation reserve	(194,301,133)	(35,119,835)	(67,289,811)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(1,978,788)	76,899,844	71,360,279
47.	Other changes in surplus in Separate Accounts Statement	621,523,248	(255,539,369)	(319,820,665)
48.	Change in surplus notes	(499,562,642)	401,593	539,324
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	500,000,000	514,500,000	714,500,000
	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	0
53.	Aggregate write-ins for gains and losses in surplus	210,557,658	265,431,143	(160,457,029)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,316,785,120	589,975,560	746,563,681
55.	Capital and surplus, as of statement date (Lines 36 + 54)	13,011,620,754	10,538,247,513	10,694,835,634
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	334,934,321	340,518,141	451,608,911
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)	334,934,321	340,518,141	451,608,911
2701.	Reserve adjustment on reinsurance assumed	(925,854,807)	(1,126,783,954)	(1,461,816,211)
2702.	Interest on taxes and miscellaneous items	29,232	1,400,189	2,887,884
2703.	Miscellaneous deductions	1,885,171	(178,802)	900,803
2798.	Summary of remaining write-ins for Line 27 from overflow page	155,941,746	110,811,305	148,721,955
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(767,998,658)	(1,014,751,262)	(1,309,305,569)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	207,365,205	267,915,898	(156,184,141)
5302.	Deferred reinsurance allowance	3,192,453	(2,484,755)	(4,272,888)
5303.				
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)	210,557,658	265,431,143	(160,457,029)

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	18,352,993,497	18,414,111,016	29,501,202,937
2.	Net investment income	3,668,539,969	3,374,397,948	4,765,693,680
3.	Miscellaneous income	1,137,365,742	1,131,054,436	1,577,172,378
4.	Total (Lines 1 to 3)	23,158,899,208	22,919,563,400	35,844,068,995
5.	Benefit and loss related payments	25,346,061,626	21,796,324,511	29,968,310,196
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,888,933,416)	(3,358,109,037)	(699,587,434)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,780,405,858	1,246,913,360	1,442,541,353
8.	Dividends paid to policyholders	44,650,990	43,547,138	62,300,858
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	118,552,859	258,387,832	282,028,277
10.	Total (Lines 5 through 9)	19,400,737,917	19,987,063,804	31,055,593,250
11.	Net cash from operations (Line 4 minus Line 10)	3,758,161,291	2,932,499,596	4,788,475,745
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,429,154,026	10,765,096,057	13,949,351,527
	12.2 Stocks	46,255,910	212,495,860	515,488,608
	12.3 Mortgage loans	1,939,290,357	1,853,475,121	2,888,905,861
	12.4 Real estate	12,435	154,981,664	260,304,712
	12.5 Other invested assets	440,327,077	765,254,927	843,504,799
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,201,150	(1,005,089)	(1,835,924)
	12.7 Miscellaneous proceeds	816,319,933	102,292,535	196,573,275
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,672,560,888	13,852,591,075	18,652,292,858
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,851,194,522	15,580,536,691	20,452,036,297
	13.2 Stocks	289,425,066	278,572,861	853,515,406
	13.3 Mortgage loans	3,206,768,108	2,546,924,305	3,394,950,282
	13.4 Real estate	32,724,310	142,956,000	212,216,486
	13.5 Other invested assets	844,957,303	1,021,379,946	1,285,168,761
	13.6 Miscellaneous applications	81,559,138	431,761,958	151,216,527
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,306,628,447	20,002,131,761	26,349,103,759
14.	Net increase (or decrease) in contract loans and premium notes	14,542,430	43,823,795	24,932,391
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,648,609,989)	(6,193,364,481)	(7,721,743,292)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	437,358	401,593	539,324
	16.2 Capital and paid in surplus, less treasury stock	0	500,000,000	500,000,000
	16.3 Borrowed funds	(33,766,842)	(12,721,150)	(19,072,264)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(285,111,843)	(836,381,289)	(1,001,658,793)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	2,802,441,153	2,397,663,472	2,070,984,145
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,483,999,826	2,048,962,626	1,550,792,412
	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)	593,551,128	(1,211,902,259)	(1,382,475,135)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,744,431,857	5,126,906,993	5,126,906,992
	19.2 End of period (Line 18 plus Line 19.1)	4,337,982,985	3,915,004,734	3,744,431,857

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

20.0001.	Repayment of a surplus note by parent	500,000,000	0	0
20.0002.	Pension risk transfer transactions	440,142,897	328,563,266	805,889,310
20.0003.	Asset transfer from common stocks to other invested assets	255,593,006	0	0
20.0004.	Amortization of deferred gains related to reinsurance transactions with affiliates	69,208,427	83,295,205	109,978,680
20.0005.	Dividend distribution from a subsidiary related to a tax payment agreement	55,448,157	67,228,160	73,628,686
20.0006.	Transfer of bonds from an affiliate	23,065,810	0	0
20.0007.	Transfer of bonds to an affiliate	19,918,984	0	0
20.0008.	Capital contribution from parent	0	0	200,000,000
20.0009.	Donation of equity securities to an affiliated charitable organization	0	30,244,770	30,244,770
20.0010.	Contribution of tax credits from parent	0	14,500,000	14,500,000

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

20.0011. Contribution of tax credits to a subsidiary	0	5,500,000	5,500,000
20.0012. Asset transfer from mortgage loans to other invested assets	0	0	690,232

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	50,249,431	51,880,802	51,880,802
2.	Ordinary life insurance	1,881,392,051	1,962,625,477	2,693,786,551
3.	Ordinary individual annuities	233,877,124	75,496,536	141,288,701
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	3,317,167,715	3,193,847,811	4,471,460,623
6.	Group annuities	9,307,350,603	9,645,632,241	17,982,868,149
7.	A & H - group	1,098,730,289	1,002,585,947	1,319,829,401
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	157,649,289	157,391,046	209,135,211
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	16,046,416,502	16,089,459,860	26,870,249,438
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	16,046,416,502	16,089,459,860	26,870,249,438
14.	Deposit-type contracts	4,004,338,388	3,716,634,317	4,530,939,108
15.	Total (Lines 13 and 14)	20,050,754,890	19,806,094,177	31,401,188,546
	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, 2018, 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.

The Department approved a permitted accounting practice related to variable annuities that differs from SAP. In conjunction with the calculation of reserves per SSAP No. 51R, "Life Contracts" ("SSAP No. 51R"), the permitted practice allows for adjustments to the discount rate and "bond class" return prescribed parameters of the Actuarial Guideline 43, "CARVM for Variable Annuities" ("AG 43"), standard scenario calculation to be more consistent with current market conditions. In addition to adjusting the Company's reserves calculated under SAP, the use of the permitted practice effects the calculation of current taxes and net admitted deferred tax assets. The permitted practice is referred to as "Reserve calculation adjustments" in the below financial statement reconciliation. The use of the permitted practice had an immaterial impact on the Company's RBC calculation.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	09/30/2019	12/31/2018
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$37,505,707	$1,324,464,970
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(144,477,060)
Separate Account Valuation	56	4	19	0	144,477,060
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	4	19	0	1,178,402
Reserve calculation adjustments	51R	4	32	(37,700,154)	(25,564,349)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$75,205,861	$1,348,850,917
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$13,011,620,754	$10,694,835,634
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	41,411,182	40,281,913
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(57,385,118)	(62,194,596)
Reserve calculation adjustments	51R	4	19	0	1,178,402
Reserve calculation adjustments	51R	4	32	(37,700,154)	(25,564,349)
Reserve calculation adjustments	51R	4	40	37,699,928	25,564,349
Reserve calculation adjustments	51R	4	41	(43,354,674)	(29,399,001)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$13,070,949,590	$10,744,968,916
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$286,553,660,223	$271,164,345,897
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(3,164,434,064)	450,227,938
Admit leasehold improvements	19	2	25	41,411,182	40,281,913
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(57,385,118)	(62,194,596)
Reserve calculation adjustments	51R	2	18.2	(5,654,746)	(3,834,652)
Reserve calculation adjustments	51R	2	18.1	0	(25,564,349)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$289,739,722,969	$270,765,429,643
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$273,542,039,469	$260,469,510,263
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(144,477,060)
Separate Account Valuation	56	3	27	(3,164,434,064)	594,704,998
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	3	1	0	(1,178,402)
Reserve calculation adjustments	51R	3	15.1	37,700,154	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$276,668,773,379	$260,020,460,727

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.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

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

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

For other than temporary impairments, the cost basis of the bond excluding loan-backed and structured securities is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

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

(3) Common stocks include unaffiliated common stocks and investments in subsidiaries. See (7) below for information related to investments in subsidiaries. Unaffiliated common stocks are carried at fair value. Dividends are recognized in net investment income when earned.

(4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Preferred stocks rated in the top three categories are generally valued at cost while preferred stocks rated in the lower three categories are generally valued at lower of cost or fair value. For other-than-temporary impairments, the cost basis of the preferred stock is written down to fair market value as a new cost basis and the amount of the write down is recorded as a realized loss.

(5) Mortgage loans on real estate are stated primarily at unpaid principal balances, net of unamortized premiums and discounts and impairments. Impaired loans are identified by management as loans when it is considered probable that all amounts due according to the contractual terms of the loan agreement will not be collected. These loans are recorded based on the fair value of the collateral less estimated costs to obtain and sell. The difference between the net value of the collateral and the recorded investment in the mortgage loan is recognized as an impairment by creating a valuation allowance with a corresponding charge to unrealized loss or by adjusting an existing valuation allowance for the impaired loan with a corresponding charge or credit to unrealized gain or loss. Other than temporary impairments are then recognized as a realized loss in net income.

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

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

The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of September 30, 2019 and December 31, 2018.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of September 30, 2019 and December 31, 2018.

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, 2018.

NOTES TO FINANCIAL STATEMENTS

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2018.

3B. Statutory Merger

There has been no material change since December 31, 2018.

3C. Assumption Reinsurance

There has been no material change since December 31, 2018.

3D. Impairment Loss

There has been no material change since December 31, 2018.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2018.

5. INVESTMENTS

5A. Mortgage Loans

(1) There has been no material change since December 31, 2018.

(2) There has been no material change since December 31, 2018.

(3) There has been no material change since December 31, 2018.

(4) There has been no material change since December 31, 2018.

(5) There has been no material change since December 31, 2018.

(6) There has been no material change since December 31, 2018.

(7) There has been no material change since December 31, 2018.

(8) There has been no material change since December 31, 2018.

(9) There has been no material change since December 31, 2018.

5B. Debt Restructuring

There has been no material change since December 31, 2018.

5C. Reverse Mortgages

There has been no material change since December 31, 2018.

5D. Loan-Backed Securities

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

(2) As of September 30, 2019, 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.

NOTES TO FINANCIAL STATEMENTS

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the nine months ended September 30, 2019.

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	$570,605	$562,024	$8,581	$562,024	$547,316	1Q19
152314GS3	1,663,369	1,645,626	17,743	1,645,626	1,645,681	1Q19
84751PBL2	25,009	24,970	39	24,970	24,564	1Q19
00105HDZ6	548,242	548,050	192	548,050	542,627	2Q19
29445FAD0	167,181	167,110	71	167,110	167,111	2Q19
589929J58	882,817	879,015	3,802	879,015	879,674	2Q19
00105HDZ6	540,952	537,218	3,734	537,218	533,597	3Q19
12667FYT6	142,750	140,082	2,668	140,082	140,062	3Q19
Total	$4,540,925	$4,504,095	$36,830	$4,504,095	$4,480,632	

(4) As of September 30, 2019 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 ($6,979,425)
   2. 12 Months or Longer ($111,841,825)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $2,059,696,296
   2. 12 Months or Longer $2,844,186,906

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of September 30, 2019.

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of September 30, 2019. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of September 30, 2019. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

September 30, 2019	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,929,963,292
(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	$2,929,963,292
(g) Securities Received	0
(h) Total Collateral Received	$2,929,963,292
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 $2,912,212,606 as of September 30, 2019, 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, 2018	
	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,462,744,882
(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	$2,462,744,882
(g) Securities Received	0
(h) Total Collateral Received	$2,462,744,882
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 $2,424,062,228 as of December 31, 2018, including the investment in NAIC Exempt FNMA pass-through securities.

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

(4) As of September 30, 2019, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

September 30, 2019		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	306,970,609	308,584,286
(c) 31 to 60 Days	35,958,873	35,931,189
(d) 61 to 90 Days	59,902,109	59,944,267
(e) 91 to 120 Days	32,637,779	32,669,677
(f) 121 to 180 Days	129,532,814	129,493,528
(g) 181 to 365 Days	498,352,246	499,098,084
(h) 1 to 2 years	928,702,722	934,489,360
(i) 2 to 3 years	739,806,125	743,482,991
(j) Greater than 3 years	168,610,322	168,519,224
(k) Subtotal	$2,900,473,599	$2,912,212,606
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,900,473,599	$2,912,212,606
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2018	
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	191,080,497	190,578,588
(c) 31 to 60 Days	110,147,990	110,119,774
(d) 61 to 90 Days	222,914,117	222,926,919
(e) 91 to 120 Days	75,755,775	75,752,935
(f) 121 to 180 Days	115,960,176	115,925,133
(g) 181 to 365 Days	285,411,253	285,144,735
(h) 1 to 2 years	743,765,465	741,663,368
(i) 2 to 3 years	506,792,007	505,865,350
(j) Greater than 3 years	177,345,340	176,085,426
(k) Subtotal	$2,429,172,620	$2,424,062,228
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,429,172,620	$2,424,062,228
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, 2018, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(7) As of September 30, 2019, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - No maturity	$6,593,661,164	$7,265,544,525	$7,060,115,704	$6,838,864,691	$6,704,410,925	$7,565,855,090	$7,194,496,692	$6,704,410,929
b. Overnight	172,481,250	174,643,750	173,562,500	0	0	0	0	0
c. 2 Days to 1 Week	172,731,250	175,175,000	174,088,021	0	0	0	0	0
d. >1 Week to 1 Month	170,650,000	173,831,250	172,340,500	0	19,665,000	20,282,500	20,088,370	20,187,500
e. >1 Month to 3 Months	172,237,500	172,362,500	172,300,000	0	19,665,000	19,665,000	19,665,000	0
f. >3 Months to 1 Year	0	0	0	0	0	0	0	0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - No maturity	$6,536,603,895	$7,198,506,925	$6,952,649,320	$6,567,164,866	XXX	XXX	XXX	XXX
b. Overnight	20,472,500	195,439,600	80,090,417	0	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	19,916,050	106,891,763	50,748,958	0	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	0	0	0	0	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	0	0	0	0	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	0	0	0	0	XXX	XXX	XXX	XXX
g. >1 Year	$0	$0	$0	$0	XXX	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of September 30, 2019.

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$6,060,083,066	XXX	XXX	XXX	$5,765,863,965
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0
c. Fair Value	$6,698,943,447	$7,370,489,054	$7,226,643,549	$6,928,216,742	$6,825,705,413	$7,719,512,616	$7,305,924,341	$6,825,705,413

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$5,296,250,946	XXX	XXX	XXX	XXX
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$0	XXX	XXX	XXX	XXX
c. Fair Value	$6,644,251,723	$7,343,872,296	$7,076,550,463	$6,676,426,245	XXX	XXX	XXX	XXX

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

ENDING BALANCE	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds - BACV	$0	$5,296,250,946	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	6,676,426,245	0	0	0	0	0	0
c. LB & SS - BACV	0	0	0	0	0	0	0	0
d. LB & SS - FV	0	0	0	0	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0	0	0	0	0
f. Preferred Stock - FV	0	0	0	0	0	0	0	0
g. Common Stock	0	0	0	0	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0	0	0	0	0
j. Real Estate - BACV	0	0	0	0	0	0	0	0
k. Real Estate - FV	0	0	0	0	0	0	0	0
l. Derivative - BACV	0	0	0	0	0	0	0	0
m. Derivative - FV	0	0	0	0	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0	0	0	0	0
p. Total Assets- BACV	$0	$5,296,250,946	$0	$0	$0	$0	$0	$0
q. Total Assets- FV	$0	$6,676,426,245	$0	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$6,593,661,164	$7,265,544,525	$7,138,885,635	$6,838,864,691	$6,724,598,425	$7,565,855,090	$7,200,006,170	$6,724,598,429
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$6,567,164,863	$7,198,506,925	$6,967,655,300	$6,567,164,866	XXX	XXX	XXX	XXX
b. Securities (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

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

ENDING BALANCE	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$6,567,164,866	$0	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	0	0	0	0	0	0	0
c. LB & SS - FV	0	0	0	0	0	0	0	0
d. Preferred Stock - FV	0	0	0	0	0	0	0	0
e. Common Stock	0	0	0	0	0	0	0	0
f. Mortgage Loans - BACV	0	0	0	0	0	0	0	0
g. Mortgage Loans - FV	0	0	0	0	0	0	0	0
h. Real Estate - FV	0	0	0	0	0	0	0	0
i. Derivative - FV	0	0	0	0	0	0	0	0
j. Other Invested Assets - FV	0	0	0	0	0	0	0	0
k. Total Collateral Assets - FV	$6,567,164,866	$0	$0	$0	$0	$0	$0	$0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,567,164,866
b. 30 Days or Less	$0
c. 31 to 90 days	$0
d. >90 Days	$0

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$688,038,177	$691,655,041
b. 31 to 60 Days	$80,597,544	$80,535,494
c. 61 to 90 Days	$134,263,465	$134,357,957
d. 91 to 120 Days	$73,153,706	$73,225,202
e. 121 to 180 Days	$290,332,424	$290,244,369
f. 181 to 365 Days	$1,116,997,395	$1,118,669,100
g. 1 to 2 Years	$2,081,576,896	$2,094,546,958
h. 2 to 3 Years	$1,658,187,597	$1,666,428,857
i. > 3 Years	$377,920,018	$377,715,834

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

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash (Collateral - All)	$6,593,661,164	$7,265,544,525	$7,138,885,635	$6,838,864,691	$6,724,598,425	$7,565,855,090	$7,200,006,170	$6,724,598,429
b. Securities collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash (Collateral - All)	$6,567,164,863	$7,198,506,925	$6,967,655,300	$6,567,164,866	XXX	XXX	XXX	XXX
b. Securities collateral (FV)	$0	$0	$0	$0	XXX	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	No	No	XXX
b - Tri-Party (YES/NO)	Yes	Yes	Yes	XXX

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - No maturity	$0	$0	$0	$0	$0	$0	$0	$0
b. Overnight	10,000,000	50,000,000	32,333,333	0	16,543,000	125,000,000	47,598,167	0
c. 2 Days to 1 Week	70,000,000	70,000,000	70,000,000	0	37,691,000	65,000,000	51,345,500	0
d. >1 Week to 1 Month	0	0	0	0	0	0	0	0
e. >1 Month to 3 Months	12,835,492	12,835,492	12,835,492	12,835,492	12,835,492	12,835,492	12,835,492	12,835,492
f. >3 Months to 1 Year	0	0	0	0	0	0	0	0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - No maturity	$0	$0	$0	$0	XXX	XXX	XXX	XXX
b. Overnight	30,000,000	250,000,000	103,259,923	0	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	59,602,000	75,000,000	67,301,000	0	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	0	0	0	0	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	12,835,492	12,835,492	12,835,492	12,835,492	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	0	0	0	0	XXX	XXX	XXX	XXX
g. >1 Year	$0	$0	$0	$0	XXX	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of September 30, 2019.

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
Fair Value of Securities Acquired Under Repo - Secured Borrowing	$10,000,000	$70,000,000	$14,614,846	$12,835,492	$12,835,492	$125,000,000	$16,857,972	$12,835,492

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
Fair Value of Securities Acquired Under Repo - Secured Borrowing	$12,835,492	$250,000,000	$29,094,335	$12,835,492	XXX	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	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds - FV	$0	$12,835,492	$0	$0	$0	$0	$0	$0
b. LB & SS - FV	0	0	0	0	0	0	0	0
c. Preferred Stock - FV	0	0	0	0	0	0	0	0
d. Common Stock	0	0	0	0	0	0	0	0
e. Mortgage Loans - FV	0	0	0	0	0	0	0	0
f. Real Estate - FV	0	0	0	0	0	0	0	0
g. Derivative - FV	0	0	0	0	0	0	0	0
h. Other Invested Assets - FV	0	0	0	0	0	0	0	0
i. Total Assets - FV	$0	$12,835,492	$0	$0	$0	$0	$0	$0

(7) Collateral Pledged - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$0	$0	$0	$0	$0	$0	$0	$0
b. Securities (FV)	10,200,077	71,400,001	18,358,906	17,969,689	13,092,202	127,500,024	19,486,461	13,092,202
c. Securities (BACV)	XXX	XXX	XXX	$17,969,689	XXX	XXX	XXX	13,092,202
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$0	$0	$0	$0	XXX	XXX	XXX	XXX
b. Securities (FV)	13,092,202	255,000,002	29,676,277	13,092,202	XXX	XXX	XXX	XXX
c. Securities (BACV)	XXX	XXX	XXX	13,092,202	XXX	XXX	XXX	XXX
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$0	XXX	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			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$10,000,000	$70,000,000	$14,614,846	$12,835,492	$12,835,492	$125,000,000	$16,857,972	$12,835,492
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$12,835,492	$250,000,000	$29,094,335	$12,835,492	XXX	XXX	XXX	XXX
b. Securities (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral	$10,000,000	$70,000,000	$14,614,846	$12,835,492	$12,835,492	$125,000,000	$16,857,972	$12,835,492
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral	$12,835,492	$250,000,000	$29,094,335	$12,835,492	XXX	XXX	XXX	XXX
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0	XXX	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 September 30, 2019.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of September 30, 2019.

5J. Real Estate

There has been no material change since December 31, 2018.

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

There has been no material change since December 31, 2018.

5L. Restricted Assets

There has been no material change since December 31, 2018.

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of September 30, 2019.

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.”

NOTES TO FINANCIAL STATEMENTS

5O. Structured Notes

Details of Structured Notes as of September 30, 2019 were as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
92941#AB1	$5,516	$5,546	$5,516	N
92941#AC9	$2,290	$2,301	$2,290	N
92941#AD7	$2,429	$2,440	$2,429	N
039483BC5	$20,127,003	$27,067,785	$20,127,003	N
06051GGG8	$70,458,210	$81,776,451	$70,458,210	N
172967LJ8	$100,194,628	$114,054,672	$100,194,628	N
40427LAB0	$30,754,380	$49,041,303	$30,754,380	N
42307TAG3	$23,793,120	$29,513,304	$23,793,120	N
46647PAA4	$78,307,049	$91,249,665	$78,307,049	N
500631AE6	$1,233,668	$2,905,067	$1,233,668	N
59156RBF4	$16,133,406	$16,538,670	$16,133,406	N
654579AA9	$64,900,000	$68,631,750	$64,900,000	N
706451BD2	$6,982,130	$7,985,430	$6,982,130	N
71713UAW2	$1,217,005	$1,594,114	$1,217,005	N
969457BM1	$1,089,257	$1,431,321	$1,089,257	N
06051GGM5	11,566,594	12,856,424	11,566,594	N
06051GHA0	5,000,000	5,591,065	5,000,000	N
172967LU3	$5,751,716	$6,270,329	$5,751,716	N
38148YAA6	$5,443,457	$5,786,029	$5,443,457	N
46647PAJ5	$8,956,305	$10,198,901	$8,956,305	N
46647PAN6	$36,112,490	$41,565,077	$36,112,490	N
61744YAL2	$8,838,325	$9,848,925	$8,838,325	N
46647PAX4	$1,000,000	$1,130,737	$1,000,000	N
857477BC6	$20,107,138	$21,323,272	$20,107,138	N
86787EAY3	$15,262,860	$15,983,938	$15,262,860	N
06051GHS1	$103,314,527	$116,583,681	$103,314,527	N
172967LZ2	$6,121,158	$6,339,480	$6,121,158	N
46647PAK2	$18,171,126	$21,800,381	$18,171,126	N
46647PAL0	$42,945,610	$48,782,124	$42,945,610	N
806605AG6	$47,372,286	$66,900,444	$47,372,286	N
857477BD4	$3,126,046	$3,275,466	$3,126,046	N
06051GHT9	$21,000,000	$22,167,852	$21,000,000	N
06051GHU6	$3,026,341	$3,346,578	$3,026,341	N
06406RAC1	$8,946,685	$9,113,796	$8,946,685	N
46647PBD7	$2,100,000	$2,249,621	$2,100,000	N
95000U2F9	$35,437,619	$36,150,730	$35,437,619	N
06051GGK9	$2,128,459	$2,130,645	$2,128,459	N
06406RAB3	$3,142,117	$3,180,546	$3,142,117	N
225401AM0	$6,080,000	$6,028,393	$6,080,000	N
46647PBE5	$995,000	$987,792	$995,000	N
60687YAV1	$10,030,451	$10,077,710	$10,030,451	N
Total	$847,176,401	$981,469,755	$847,176,401	

5P. 5GI* Securities

Details of 5GI* securities as of September 30, 2019 and December 31, 2018 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	27	36	$222,629,318	$383,296,286	$222,556,350	$375,122,785
(2) LB&SS	12	9	58,387,433	26,783,710	59,312,027	27,261,849
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	39	45	$281,016,751	$410,079,996	$281,868,377	$402,384,634

NOTES TO FINANCIAL STATEMENTS

5Q. Short Sales

There has been no material change since December 31, 2018.

.

5R. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the nine months ended September 30, 2019 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	97	0
Aggregate amount of investment income	$56,534,967	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. There has been no material change since December 31, 2018.

6B. There has been no material change since December 31, 2018.

7. INVESTMENT INCOME

There has been no material change since December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2018. The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	09/30/2019			12/31/2018		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$1,463,462,919	$40,478,385	$40,478,385	$313,937,914	$34,222,357	$34,222,357
Liabilities	$204,900,000	$7,116,226	$7,116,226	$205,500,000	$849,555	$849,555
Swaps:						
Assets	32,510,207,968	4,563,060,254	5,068,342,866	36,279,099,192	2,827,485,046	2,654,849,473
Liabilities	23,259,731,876	1,651,865,685	1,741,659,343	21,332,867,973	865,143,855	1,006,094,508
Forwards:						
Assets	1,311,346,184	27,549,205	69,830,278	2,089,749,043	11,658,154	70,756,527
Liabilities	991,917,528	3,150,933	35,565,478	91,329,616	426,811	426,811
Futures:						
Assets	1,568,600,000	38,997	968,937	2,366,900,000	0	12,467,593
Liabilities	1,914,300,000	0	631,031	145,400,000	0	261,609
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	5,412	5,412	0	13,470	13,470
Totals:						
Assets	$36,853,617,071	$4,631,126,841	$5,179,620,466	$41,049,686,149	$2,873,365,557	$2,772,295,950
Liabilities	$26,370,849,404	$1,662,138,256	$1,784,977,490	$21,775,097,589	$866,433,691	$1,007,645,953

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration as of September 30, 2019 and December 31, 2018 was $5,412 and $13,470, respectively.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2019:

Fiscal Year	Premium Payments Due
2019	$0
2020	0
2021	0
2022	0
Thereafter	0
Total Future Settled Premiums	$0

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	4,560,000	6,180,311	10,740,311
Current Year	0	0	0

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, 2018.

NOTES TO FINANCIAL STATEMENTS

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

10A. There has been no material change since December 31, 2018.

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

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

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

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

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

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

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

In the third quarter of 2019, the Company received a dividend of $86,964,845 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, (“PLIC”).

In the third quarter of 2019, the Company recorded a capital contribution from its parent, Prudential Financial, Inc. (“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 $38,123,862 from its insurance subsidiary, PLIC.

In the second quarter of 2019, the Company received a dividend of $50,000,000 from its insurance subsidiary, Prudential Retirement Insurance and Annuity Company, (“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 the first quarter of 2019, the Company received a dividend of $47,678,998 from its insurance subsidiary, PLIC.

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.

In the fourth quarter of 2018, the Company sold equity securities to an affiliate for $9,999,997, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company sold fixed maturity securities to an affiliate for $34,010,945, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company sold equity securities to an affiliate for $10,000,000, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the fourth quarter of 2018, the Company purchased mortgages from an affiliate for $108,133,004, the fair value on the date of the transfer.

In the fourth quarter of 2018, the Company received a dividend of $115,000,000 from its insurance subsidiary, PRIAC.

In the fourth quarter of 2018, the Company received a dividend of $33,570,404 from its insurance subsidiary, PLIC.

In the third quarter of 2018, the Company received a $500,000,000 capital contribution from its parent, PFI.

In the third quarter of 2018, the Company purchased mortgages from an affiliate for $13,413,611, the fair value on the date of the transfer.

In the third quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $11,160,000, the fair value on the date of the transfer.

In the third quarter of 2018, the Company purchased equity securities from an affiliate for $10,038,050, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the third quarter of 2018, the Company received a dividend of $49,470,818 from its insurance subsidiary, PLIC.

In the second quarter of 2018, the Company purchased mortgages from an affiliate for $83,730,109, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $57,746,905, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $37,589,175, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $8,200,750, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased equity securities from an affiliate for $9,956,016, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $78,381,256, the fair value on the date of the transfer.

In the second quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $307,904,477, the fair value on the date of the transfer.

In the second quarter of 2018, the Company received a dividend of $15,025,374 from its insurance subsidiary, PLIC.

In the first quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $25,929,715, the fair value on the date of the transfer.

In the first quarter of 2018, the Company sold equity securities to an affiliate for $136,962,650, the fair value on the date of the transfer.

In the first quarter of 2018, the Company purchased equity securities from an affiliate for $10,250,704, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the first quarter of 2018, the Company purchased fixed maturity securities from an affiliate for $19,669,857, the fair value on the date of the transfer.

In the first quarter of 2018, the Company sold fixed maturity securities to an affiliate for $50,622,461, the fair value on the date of the transfer.

In the first quarter of 2018, the Company received a dividend of $57,246,811 from its insurance subsidiary, PLIC.

In the first quarter of 2018, the Company received a $14,500,000 capital contribution from its parent, PFI, in the form of state tax credits. The Company, in turn, contributed $5,500,000 of state tax credits to its insurance subsidiary, Pruco Life Insurance Company, (“Pruco Life”).

10D. At September 30, 2019, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $949,087,167, and a "Payable to parents, subsidiaries and affiliates" of $707,062,709. 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, 2018.

10F. There has been no material change since December 31, 2018.

10G. There has been no material change since December 31, 2018.

10H. There has been no material change since December 31, 2018.

10I. There has been no material change since December 31, 2018.

10J. There has been no material change since December 31, 2018.

10K. There has been no material change since December 31, 2018.

10L. There has been no material change since December 31, 2018.

10M. There has been no material change since December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

10N. There has been no material change since December 31, 2018.

10O. There has been no material change since December 31, 2018.

11. DEBT

11A. There has been no material change since December 31, 2018.

11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of September 30, 2019, the 5% limitation equates to a maximum amount of pledged assets of $6,674,642,017 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $5,933,674,584 of which $0 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of September 30, 2019, the Company had zero pledged assets as there are no outstanding borrowings. The fair value of qualifying assets that were available to the Company but not pledged amounted to $5,774,005,571 as of September 30, 2019.

(2) FHLB Capital Stock

a. Aggregate Totals

09/30/2019

	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	$5,933,674,584	XXX	XXX

12/31/2018

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$29,864,700	29,864,700	0
Activity Stock	$0	0	0
Excess Stock	$0	0	0
Aggregate Total	$29,864,700	$29,864,700	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$5,608,506,713	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

(3) Collateral Pledged to FHLB

a. The Company had no collateral pledged to FHLBB for the periods ended September 30, 2019 and December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged during period ended September 30, 2019

1. Total General and Separate Accounts as of 09/30/2019

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

2. General Account as of 09/30/2019

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

3. Separate Accounts as of 09/30/2019

	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 12/31/2018

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$518,613,028	$511,574,358	$385,000,000

(4) Borrowing from FHLB

a. The Company had no borrowing from the FHLBB for the periods ended September 30, 2019 and December 31, 2018.

b. The Company's maximum amount of borrowing from the FHLBB was $0 during the periods ended September 30, 2019 and December 31, 2018.

c. FHLB - Prepayment Obligations as of September 30, 2019

	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, 2018.

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		09/30/2019	12/31/2018	09/30/2019	12/31/2018	09/30/2019	12/31/2018
a.	Service cost	$151,646,354	$226,639,032	$15,061,130	$20,995,848	$29,119,000	$39,613,000
b.	Interest cost	$350,731,335	$424,941,093	$57,835,659	$68,633,864	$1,200,000	$1,480,000
c.	Expected return on plan assets	($582,030,578)	($795,719,506)	($69,731,456)	($107,545,453)	($4,501,000)	($3,000,000)
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$246,720,852	$297,072,062	$21,676,226	$21,426,644	$0	$5,282,215
f.	Prior service cost or credit	$4,307,396	$5,743,194	$5,888,534	$4,937,019	$0	$0
g.	Gain or loss recognized due to a settlement or curtailment	$52,983,698	$1,502,935	$0	($78,440)	$0	$0
h.	Total net periodic benefit cost	$224,359,057	$160,178,810	$30,730,093	$8,369,482	$25,818,000	$43,375,215

A. (5) - (21) There has been no material change since December 31, 2018.

B. There has been no material change since December 31, 2018.

C. There has been no material change since December 31, 2018.

D. There has been no material change since December 31, 2018.

E. There has been no material change since December 31, 2018.

F. There has been no material change since December 31, 2018.

G. There has been no material change since December 31, 2018.

H. There has been no material change since December 31, 2018.

I. There has been no material change since December 31, 2018.

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

(1) There has been no material change since December 31, 2018.

(2) There has been no material change since December 31, 2018.

(3) There has been no material change since December 31, 2018.

(4) There has been no material change since December 31, 2018.

(5) There has been no material change since December 31, 2018.

(6) There has been no material change since December 31, 2018.

(7) There has been no material change since December 31, 2018.

(8) There has been no material change since December 31, 2018.

(9) There has been no material change since December 31, 2018.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $1,848,600,084 and $523,665,467 as of September 30, 2019 and December 31, 2018, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of September 30, 2019:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
9/18/2009	5.36%	$500,000,000	$0	$528,958,889	$764,426,667	$0	9/18/2019
7/1/1995	8.3%	350,000,000	345,555,224	29,050,000	700,045,517	7,262,500	7/1/2025
Totals:		$850,000,000	$345,555,224	$558,008,889	$1,464,472,184	$7,262,500	

The surplus notes in the aggregate principal amount of $350,000,000, issued on July 1, 1995 were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated (an affiliate), and are administered by the Company as a registrar/paying agent.

NOTES TO FINANCIAL STATEMENTS

On July 30, 2019, the holder of the surplus notes issued by the Company on September 18, 2009 in the aggregate principal amount of $500,000,000 exercised its option to exchange the surplus notes for shares of PFI Common Stock. At that time, the surplus notes were extinguished and the Company recorded the principal repayment of $500,000,000 and the final interest payment of $2,158,889, representing interest due for the period of July 1 to July 29, 2019, to the holder of the surplus notes.

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

Each payment of principal and interest on the surplus notes may be made only with the prior written approval of the Commissioner, which approval will only be granted if, in the judgment of the Commissioner, the then current and projected financial condition of the Company warrants such payment. In addition, pursuant to applicable New Jersey law, any payment of principal or interest on the surplus notes may be only out of surplus, earnings, or profits of the Company.

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

(12)/(13) There has been no material change since December 31, 2018.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

There has been no material change since December 31, 2018.

14B. Assessments

There has been no material change since December 31, 2018.

14C. Gain Contingencies

There has been no material change since December 31, 2018.

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

As of September 30, 2019, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$1,766,136

Number of claims where amounts paid to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

14E. Joint and Several Liability

There has been no material change since December 31, 2018.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2018.

(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. In its investment-related operations, the Company is subject to litigation involving commercial disputes with counterparties or partners and class action lawsuits and other litigation alleging, among other things, that the Company has made improper or inadequate disclosures in connection with the sale of assets and annuity and investment products or charged excessive or impermissible fees on these products, recommended unsuitable products to customers, mishandled customer accounts or breached 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

NOTES TO FINANCIAL STATEMENTS

products. In addition, the Company, along with other participants in the businesses in which it engages, may be subject from time to time to investigations, examinations and inquiries, in some cases industry-wide, concerning issues or matters upon which such regulators have determined to focus. In some of the Company's pending legal and regulatory actions, parties are seeking large and/or indeterminate amounts, including punitive or exemplary damages. The outcome of litigation or a regulatory matter, and the amount or range of potential loss at any particular time, is often inherently uncertain.

The following discussion of litigation and regulatory matters provides an update of those matters discussed in the Company's Annual Statement for 2018, and should be read in conjunction with the complete descriptions provided in therein.

Individual Annuities, Individual Life and Group Insurance

Behfarin v. Pruco Life

In October 2019, plaintiff filed: (1) the First Amended Complaint adding the Company and Pruco Life Insurance Company of New Jersey as defendants; and (2) a motion seeking preliminary certification of a settlement class, appointment of a class representative and class counsel, and preliminary approval of the proposed class action settlement.

Young Cho v. The Prudential Insurance Company of America, et al.

In November 2019, a putative class action complaint entitled Cho v. The Prudential Insurance Company of America, et. al., was filed in the United States District Court for the District of New Jersey. The Complaint: (i) purports to be brought on behalf of participants in the Prudential Employee Savings Plan (the "Plan"); (ii) alleges that Defendants failed to fulfill their fiduciary obligations under the Employee Retirement Income Security Act of 1974, in the administration, management and operation of the Plan, including engaging in prohibited transactions; and (iii) seeks declaratory, injunctive and equitable relief, and unspecified damages including interest, attorneys' fees and costs.

Huffman v. The Prudential Insurance Company of America

In April 2019, the court entered a Final Judgment and Order of Dismissal. This matter is now closed.

Escheatment Litigation

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

In April 2019, defendants' motion to dismiss the Second Amended Complaint was granted and plaintiff subsequently filed a Notice of Appeal with the New York State Supreme Court, First Department.

Residential Mortgage-Backed Securities ("RMBS") Trustee Litigation

PICA et al. v. Bank of New York Mellon ("BONYM")

In October 2019, the federal court action was dismissed with prejudice. This matter is now closed.

PICA et al v. Citibank N.A.

In June 2019, the federal court action was dismissed with prejudice, and in September 2019, the state court action was also dismissed with prejudice. This matter is now closed.

PICA et al. v. HSBC, et al.

In May 2019, the court dismissed the case with prejudice. This matter is now closed.

PICA et al. v. U.S. Bank N.A.

In April 2019, a decision and order was issued dismissing plaintiffs' state court action with prejudice.

PICA et al. v. Wells Fargo Bank, et al.

In May 2019, the state court entered an Order and Final Judgment approving the class action settlement and dismissing the case with prejudice.

Regulatory Matters

Securities Lending and Foreign Tax Reclaim Matter

In 2016, PFI self-reported to the Securities and Exchange Commission ("SEC"), and the Department of Labor, ("DOL"), and notified other regulators, that in some cases it failed to maximize securities lending income for the benefit of certain separate account investments due to a long-standing restriction benefiting PFI that limited the availability of loanable securities. PFI has removed the restriction and implemented a remediation plan for the benefit of customers. As part of PFI's review of this matter, in 2018 it further self-reported to the SEC, and notified other regulators, that in some cases it failed to timely process foreign tax reclaims for the separate account investments. PFI has corrected the foreign tax reclaim process and has implemented a remediation plan for the benefit of customers.

The DOL's review of the securities lending matter is closed. In September 2019, PFI reached a settlement of these matters with the SEC. As part of the settlement PFI agreed to pay a fine of $5 million and disgorgement of $27.6 million, and consented to the entry of an Administrative Order containing findings that two of its subsidiaries violated certain sections of the Investment Advisers Act of 1940 and the Investment Advisers Act Rules and ordering the subsidiaries to cease and desist from committing or causing any violations and any future violations of those provisions. In reaching this settlement, PFI neither admitted nor denied the SEC's findings.

NOTES TO FINANCIAL STATEMENTS

On an ongoing basis, the Company and its regulators review its operations including, but not limited to, sales and other customer interface procedures and practices, and procedures for meeting obligations to our customers and other parties. These reviews may result in the modification or enhancement of processes or the imposition of other action plans, including concerning management oversight, sales and other customer interface procedures and practices, and the timing or computation of payments to customers and other parties. In certain cases, if appropriate, the Company may offer customers or other parties remediation and may incur charges, including the cost of such remediation, administrative costs and regulatory fines.

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcome cannot be predicted. It is possible that the Company's results of operations or cash flows in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an ultimate unfavorable resolution of one or more pending litigation or regulatory matters could have a material adverse effect on the Company's financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification, is not likely to have a material adverse effect on the Company's financial position.

15. LEASES

15A. Lessee Operating Lease:

(1) There has been no material change since December 31, 2018.

(2) There has been no material change since December 31, 2018.

15B. Lessor Leases:

(1) There has been no material change since December 31, 2018.

(2) There has been no material change since December 31, 2018.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of September 30, 2019 and December 31, 2018, these commitments were $4,403,369,982 and $5,294,736,917, 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 $748,774,716 and $4,933,000,000 at September 30, 2019 and December 31, 2018, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of September 30, 2019 and December 31, 2018 financial guarantees issued by the Company were $80,113,357,963 and $79,228,107,214 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At September 30, 2019 and December 31, 2018, such contracts in force carried a total guaranteed value of $80,101,557,963 and $79,215,307,214, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $82,036,588,885 and $77,896,647,558 at September 30, 2019 and December 31, 2018, 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, 2018.

NOTES TO FINANCIAL STATEMENTS

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 $2,929,963,292 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 $2,830,562,556. A liability to return capital received of $2,929,963,292 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $3,110,968,535 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,068,387,872. A liability to return capital received of $3,149,726,313 (which includes $38,757,778 that has not yet settled) is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $19,971,001 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of September 30, 2019.

(4) As of September 30, 2019, 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 $2,929,963,292 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 $2,830,562,556. A liability to return capital received of $2,929,963,292 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of September 30, 2019.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of September 30, 2019.

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 designation of 3 or below or unrated, sold during the nine months ended September 30, 2019 and reacquired within 30 days of the sale date.

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of September 30, 2019:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($5,635,711)	$0	($5,635,711)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($5,635,711)	$0	($5,635,711)
d. Total claim payment volume	24,478	0	24,478

18B. There has been no material change since December 31, 2018.

18C. There has been no material change since December 31, 2018.

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

As of September 30, 2019, there were direct premiums of $126,064,375 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of September 30, 2019 and December 31, 2018, 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.

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 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 vast majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over London Interbank Offered Rates (“LIBOR”) into the discount rate used in determining the fair value of OTC derivative assets and liabilities that are not otherwise collateralized.

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of September 30, 2019:

(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	0	22,576,011	0	22,576,011
Total Bonds	$0	$0	$22,576,011	$0	$22,576,011
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	1,109,107,795	0	0	1,109,107,795
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$1,109,107,795	$0	$0	$1,109,107,795
Preferred Stock:					
Industrial and Misc	0	0	2,533,874	0	2,533,874
Total Preferred Stocks	$0	$0	$2,533,874	$0	$2,533,874
Common Stock:					
Industrial and Misc	43,095,115	30,297,508	143,305,780	0	216,698,403
Total Common Stocks	$43,095,115	$30,297,508	$143,305,780	$0	$216,698,403
Derivative assets:					
Currency swaps	0	146,800,500	0	0	146,800,500
Interest rate swaps	0	3,356,155,528	0	0	3,356,155,528
Total return swaps	0	7,916,460	0	0	7,916,460
Options	0	20,291,570	20,186,815	0	40,478,385
Forwards	0	12,187,705	0	0	12,187,705
Currency forwards	0	15,361,500	0	0	15,361,500
Total Derivative assets	$0	$3,558,713,263	$20,186,815	$0	$3,578,900,078
Separate account assets (a)	$9,676,824,940	$67,152,094,777	$911,700,819	$22,343,370,472	$100,083,991,008
Total assets at fair value	$9,719,920,055	$71,850,213,343	$1,100,303,299	$22,343,370,472	$105,013,807,169
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	25,064,928	0	0	25,064,928
Interest rate swaps	0	1,561,367,602	0	0	1,561,367,602
Total return swaps	0	8,021,741	0	0	8,021,741
Options	0	7,116,226	0	0	7,116,226
Credit default swaps	0	70,949	0	0	70,949
Currency forwards	0	3,150,933	0	0	3,150,933
Prudential Global Funding Non-Performance Risk (b)	0	5,412	0	0	5,412
Total Derivative liabilities	$0	$1,604,797,791	$0	$0	$1,604,797,791
Total liabilities at fair value	$0	$1,604,797,791	$0	$0	$1,604,797,791

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of September 30, 2019, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $5,412 decrease in value.

NOTES TO FINANCIAL STATEMENTS

Transfers into or out of Levels 1 and 2 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of September 30, 2019, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of September 30, 2019.

Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of September 30, 2019.

(2) The table below provides the following data as of September 30, 2019:
a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at September 30, 2019.

	Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 09/30/2019
a. Bonds:										
Industrial and Misc	$15,926,014	$17,821,896	($7,652,187)	$1,670,743	($2,990,809)	$3	$0	($33,610)	($2,166,039)	$22,576,011
Preferred Stock:										
Industrial and Misc	3,258,864	9,654,565	(9,942,478)	(2,399,994)	1,791,916	171,001	0	0	0	$2,533,874
Common Stock:										
Industrial and Misc	159,893,872	0	0	4,782,053	(2,204,925)	1,992,635	0	(21,157,855)	0	$143,305,780
Derivatives (net)	20,136,096	0	0		50,719		0		0	$20,186,815
Separate accounts assets (a)	878,634,855	43,377,000	(66,373,657)	5,969,114	101,006,193	66,635,018	0	(11,258,207)	(106,289,497)	$911,700,819
Total Assets	**$1,077,849,701**	**$70,853,461**	**($83,968,322)**	**$10,021,916**	**$97,653,094**	**$68,798,657**	**$0**	**($32,449,672)**	**($108,455,536)**	**$1,100,303,299**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of September 30, 2019, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 17, 21, and 32.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of September 30, 2019:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$98,287,084,315	$89,087,822,277	$0	$95,510,041,204	$2,777,043,111	$0	$0
Unaffiliated preferred stock	$114,501,484	$99,500,814	0	$82,523,545	$31,977,939	0	0
Unaffiliated common stock	$216,698,397	$216,698,397	$43,095,115	$30,297,508	$143,305,774	0	0
Mortgage loans	$21,190,956,354	$20,353,754,505	0	0	$21,190,956,354	0	0
Real estate	$893,356,544	$532,408,446	0	0	$893,356,544	0	0
Contract loans	$2,917,175,659	$2,917,175,659	0	0	$2,917,175,659		0
Cash, cash equivalents, short-term investments	$4,337,982,985	$4,337,982,985	$557,821,238	$3,562,684,222	$217,477,525	0	0
Derivative financial instruments	$5,179,620,468	$4,631,126,841	$968,938	$5,158,464,715	$20,186,815	0	0
Other invested assets	$80,471,629	$58,299,900	0	$80,471,629	0		0
Separate accounts	$145,717,121,923	$142,541,990,685	$9,679,874,256	$104,006,391,945	$9,687,485,250	$22,343,370,472	$0
Liabilities:							
Deposit-type contracts	$16,965,808,153	$16,830,112,610	$0	$12,248,846,377	$4,716,961,776	$0	$0
Notes payable and other borrowings	$182,208,168	$182,208,168	0	$182,208,168	0		0
Securities sold under agreement to repurchase	$6,567,164,866	$6,567,164,866	0	$6,567,164,866	0	0	0
Cash collateral held for loaned securities	$2,929,963,292	$2,929,963,292	0	$2,929,963,292	0	0	0
Derivative financial instruments	$1,784,977,491	$1,662,138,256	$631,031	$1,784,346,460	0	0	0
Separate account liabilities-investment contracts	$93,611,642,576	$93,618,338,093	$0	$29,214,864,463	$64,396,778,113	$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 values are generally derived using discounted projected cash flows based on interest rates being offered for similar contracts

NOTES TO FINANCIAL STATEMENTS

with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products, the fair value is the market value of the assets supporting the liabilities.

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of September 30, 2019.

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, 2018.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2018.

21C. Other Disclosures and Unusual Items

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. The primary asset of these subsidiaries is the cash surrender value of these policies, which amounted to $3.3 billion and $2.9 billion as of September 30, 2019 and December 31, 2018, respectively. As of September 30, 2019, the composition of the investments that underlie the cash surrender value includes 67% bonds, 22% public equities, and 11% cash, short-term investments and accrued investment income. As of December 31, 2018, the composition of the investments that underlie the cash surrender value included 71% bonds, 18% public equities, and 11% cash, short-term investments and accrued investment income.

There has been no other material changes since December 31, 2018.

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2018.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of September 30, 2019.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$162,782,140	$162,782,140	$238,930,750	$36,829
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	$162,782,140	$162,782,140	$238,930,750	$36,829

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, 2018.

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2018.

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through November 13, 2019 for the statutory statement issued November 15, 2019.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through November 13, 2019 for the statutory statement issued November 15, 2019.

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act ("ACA"). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity's net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding year. For the nine months ended September 30, 2019, the Company had health insurance premiums subject to the ACA assessment of $916,579. However, because net premiums written in 2019 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

There has been no material change since December 31, 2018.

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 [X] No [ ]

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

NOTES TO FINANCIAL STATEMENTS

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? $140,086,397

(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, 2018 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, 2019 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

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

Individual Life Insurance Credit:	($329)
Group Insurance Credit:	$88,356,204

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2018.

23C. Commutation of Ceded Reinsurance

There has been no material change since December 31, 2018.

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

There has been no material change since December 31, 2018.

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

There has been no material change since December 31, 2018.

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, 2018.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. There has been no material change since December 31, 2018.

24B. There has been no material change since December 31, 2018.

24C. The amount of group life net premiums written by the Company for the period ended September 30, 2019 that are subject to retrospective rating features was $1,053,151,250. This represented 60% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended September 30, 2019 that are subject to retrospective rating features was $72,759,395. This represented 7% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2018.

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 reporting period ended September 30, 2019.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2018.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2018.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2018.

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2018.

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2018.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) There has been no material change since December 31, 2018.

(2) There has been no material change since December 31, 2018.

(3) There has been no material change since December 31, 2018.

(4) There has been no material change since December 31, 2018.

(5) There has been no material change since December 31, 2018.

(6) There has been no material change since December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$6,889,067,885	$906,182,285	$0	$7,795,250,170	5.0%
2. At book value less current surrender charge of 5% or more	128,424,499	0	0	128,424,499	0.1%
3. At fair value	3,089,187,833	1,135,107,626	38,917,871,674	43,142,167,133	27.7%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$10,106,680,217	$2,041,289,911	$38,917,871,674	$51,065,841,802	32.8%
5. At book value without adjustment (minimal or no change or adjustment)	11,577,890,310	10,307,237	0	11,588,197,547	7.5%
B. Not subject to discretionary withdrawal	41,721,421,661	51,161,121,270	332,521	92,882,875,452	59.7%
C. Total (gross: direct + assumed)	$63,405,992,188	$53,212,718,418	$38,918,204,195	$155,536,914,801	100.0%
D. Reinsurance ceded	4,915,991,572	0	0	4,915,991,572	
E. Total (net) (C)-(D)	$58,490,000,616	$53,212,718,418	$38,918,204,195	$150,620,923,229	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$41,523,155,900	$0	$0	$41,523,155,900	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	136,732,106	0	0	136,732,106	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,830,112,610	0	0	16,830,112,610	
4. Subtotal	$58,490,000,616	$0	$0	$58,490,000,616	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$53,212,718,418	$32,301,757,672	$85,514,476,090	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulations	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	0	6,616,446,523	6,616,446,523	
11. Subtotal	$0	$53,212,718,418	$38,918,204,195	$92,130,922,613	
12. Total annuity actuarial reserves and deposit liabilities	$58,490,000,616	$53,212,718,418	$38,918,204,195	$150,620,923,229	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2019:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	4,805,829	4,793,921
(3) Ordinary - Renewal Business	2,425,758,719	2,424,939,023
(4) Credit Life	0	0
(5) Group Life	238,852,073	238,852,073
(6) Group Annuity	490,362,862	490,362,862
(7) Total	$3,159,779,483	$3,158,947,879

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

34A.

(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 September 30, 2019, the Company's Separate Account statement included legally insulated assets of $142,089,796,772. The assets legally insulated from the General Account as of September 30, 2019 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	51,083,672,887	23,042,625
Group Annuity Contracts - Reclassed to the General Account for GAAP	42,534,665,206	393,535,375
Group Variable Universal Life	127,681,807	122,245
Private Placement Group Flexible Premium Variable Life Insurance Contract	35,956,228,755	8,550,128
Registered Group Flexible Premium Variable Life Insurance Contract	7,579,883	604,179
Variable Life	10,363,220,275	21,253,160
Variable Annuity	2,016,747,959	5,086,201
Total	**$142,089,796,772**	**$452,193,913**

*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 September 30, 2019, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,378,283,504. 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 September 30, 2019	$17,592,619
b.	2018	$26,174,414
c.	2017	$25,257,344
d.	2016	$28,313,413
e.	2015	$30,668,667

For the nine months ended September 30, 2019, the Company's General Account has paid $20,960,360 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2018, 2017, 2016, and 2015 was $22,670,862, $30,610,491, $36,458,251, and $35,642,080, 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 September 30, 2019, the amount of loaned securities within the Separate Accounts was $3,088,358,873.

NOTES TO FINANCIAL STATEMENTS

34B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 09/30/19	$0	$808,761,938	$893,709,990	$6,524,929,997	$8,227,401,925
Reserves as of 09/30/19					
(2) For accounts with assets at:					
a. Fair Value	0	12,933,160,867	0	72,369,854,838	$85,303,015,705
b. Amortized Cost	0	18,728,886,191	23,504,575,817	0	$42,233,462,008
c. Total Reserves	$0	$31,662,047,058	$23,504,575,817	$72,369,854,838	$127,536,477,713
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,294,217,580	$41,930,131	$0	$2,336,147,711
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,659,046,657	0	72,369,522,317	$74,028,568,974
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,307,237	0	0	$10,307,237
5. Subtotal	$0	$3,963,571,474	$41,930,131	$72,369,522,317	$76,375,023,922
b. Not subject to discretionary withdrawal:	0	27,698,475,584	23,462,645,686	332,521	$51,161,453,791
c. Total	$0	$31,662,047,058	$23,504,575,817	$72,369,854,838	$127,536,477,713

34C. 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)	$7,793,039,937
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$15,206,478,215
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($7,413,438,278)
(2)	Reconciling Adjustments		$4,455,404
	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)		($7,408,982,874)

35. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2018.

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 for the annual filing corresponding to this period.

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 Fund Management 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 $5,296,250,946; Subject to reverse repurchase agreements $12,835,492; Pledged as collateral - excluding collateral pledged to an FHLB $268,773,326; Pledged as collateral to FHLB (including assets backing funding agreements) $0; Letter stock or other securities restricted as to sale - excluding FHLB Capital Stock $113,171; FHLB Capital Stock $30,238,800; On deposit with state or other regulatory body $5,526,943.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 814,440,984

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	$ 3,016,419,085	$ 2,717,190,719
14.22	Preferred Stock	$ 171,259	$ 171,259
14.23	Common Stock	$ 6,458,303,276	$ 7,210,130,282
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 2,655,822,635	$ 3,075,949,769
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 12,130,716,255	$ 13,003,442,029
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 [ ]
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. ..... $ 2,912,212,606

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,900,473,599

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,929,963,292

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 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 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 September 30, 2019) 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 [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 1,726,875,476
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 18,612,507,811
	1.14 Total Mortgages in Good Standing	$ 20,339,383,287
	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	$ 14,371,218
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 14,371,218
	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)	$ 20,353,754,505
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	99.356 %
	2.2 A&H cost containment percent	0.010 %
	2.3 A&H expense percent excluding cost containment expenses	22.826 %
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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
00000	83-3747089	01/01/2019	Eureka One, IC	DC	OTH/G	Unauthorized		
82627	06-0839705	01/01/2019	Swiss Re Life and Health America, Inc.	MO	OTH/G	Authorized		
00000	AA-1126004	01/22/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	Authorized		
00000	AA-1120113	01/22/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	Authorized		
00000	AA-1120181	01/22/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	Authorized		
00000	AA-1120055	01/22/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	Authorized		
00000	AA-1128003	01/22/2019	Lloyd's Syndicate number 2003	GBR	OTH/G	Authorized		
00000	AA-1126033	01/22/2019	Lloyd's Syndicate number 33	GBR	OTH/G	Authorized		
00000	AA-1126510	01/22/2019	Lloyd's Syndicate number 510	GBR	OTH/G	Authorized		
00000	AA-1126005	01/22/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	Authorized		
00000	AA-1120158	01/22/2019	Lloyd's Syndicate number 2014	GBR	OTH/G	Authorized		
00000	AA-1120085	01/22/2019	Lloyd's Syndicate number 1274	GBR	OTH/G	Authorized		
00000	AA-1120116	01/22/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	Authorized		
00000	AA-1126510	01/01/2019	Lloyd's Syndicate number 510	GBR	OTH/G	Authorized		
22667	95-2371728	01/01/2019	ACE American Insurance Company	PA	OTH/G	Authorized		
20583	13-1290712	01/01/2019	XL Reinsurance America Inc	NY	OTH/G	Authorized		
38636	13-3031176	01/01/2019	Partner Reins Co of the US	NY	OTH/G	Authorized		
16535	36-4233459	01/01/2019	Zurich American Insurance Company	NY	OTH/G	Authorized		
93572	43-1235868	01/01/2019	Reinsurance Group of America, Inc.	MO	OTH/G	Authorized		
97071	13-3126819	01/01/2019	SCOR Global Life USA Reinsurance Company	DE	OTH/G	Authorized		
00000	AA-1120116	01/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	Authorized		
00000	AA-1126004	01/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	Authorized		
00000	AA-1120055	01/01/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	Authorized		
00000	AA-1126510	05/01/2019	Lloyd's Syndicate number 510	GBR	OTH/G	Authorized		
00000	AA-1120055	05/01/2019	Lloyd's Syndicate number 3623	GBR	OTH/G	Authorized		
00000	AA-1120124	05/01/2019	Lloyd's Syndicate number 1945	GBR	OTH/G	Authorized		
00000	AA-1126033	05/01/2019	Lloyd's Syndicate number 33	GBR	OTH/G	Authorized		
00000	AA-1126005	05/01/2019	Lloyd's Syndicate number 4000	GBR	OTH/G	Authorized		
00000	AA-1127200	05/01/2019	Lloyd's Syndicate number 1200	GBR	OTH/G	Authorized		
00000	AA-1129000	05/01/2019	Lloyd's Syndicate number 3000	GBR	OTH/G	Authorized		
00000	AA-1128001	05/01/2019	Lloyd's Syndicate number 2001	GBR	OTH/G	Authorized		
00000	AA-1120075	05/01/2019	Lloyd's Syndicate number 4020	GBR	OTH/G	Authorized		
00000	AA-1120158	05/01/2019	Lloyd's Syndicate number 2014	GBR	OTH/G	Authorized		
00000	AA-1120085	05/01/2019	Lloyd's Syndicate number 1274	GBR	OTH/G	Authorized		
00000	AA-1120116	05/01/2019	Lloyd's Syndicate number 3902	GBR	OTH/G	Authorized		
00000	AA-1126004	05/01/2019	Lloyd's Syndicate number 4444	GBR	OTH/G	Authorized		
00000	AA-1120113	05/01/2019	Lloyd's Syndicate number 3334	GBR	OTH/G	Authorized		
00000	AA-1120181	05/01/2019	Lloyd's Syndicate number 5886	GBR	OTH/G	Authorized		
00000	AA-1127861	05/01/2019	Lloyd's Syndicate number 1861	GBR	OTH/G	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	32,895,490	7,350,943	12,610,581	8,169,973	61,026,987	1,107,711
2. Alaska AK	L	4,593,338	1,727,520	2,154,083	14,123,197	22,598,138	160,147
3. Arizona AZ	L	54,519,178	95,962,505	23,298,862	192,629,438	366,409,983	4,940,490
4. Arkansas AR	L	18,246,214	7,283,809	9,383,231	22,516,163	57,429,417	1,341,020
5. California CA	L	266,280,237	176,940,488	107,812,535	2,620,802,448	3,171,835,708	28,770,198
6. Colorado CO	L	38,639,997	29,624,522	18,071,150	141,026,602	227,362,271	2,232,991
7. Connecticut CT	L	41,870,936	53,974,978	17,825,687	170,626,860	284,298,462	3,423,310
8. Delaware DE	L	20,253,538	3,195,493	4,414,124	13,274,445	41,137,600	3,323,552,320
9. District of Columbia DC	L	11,414,464	905,591	5,144,545	6,185,356	23,649,956	48,496,065
10. Florida FL	L	153,582,591	161,192,513	61,856,168	157,448,932	534,080,205	16,432,938
11. Georgia GA	L	74,027,314	42,124,742	27,503,994	21,657,183	165,313,233	3,760,849
12. Hawaii HI	L	17,445,618	3,563,335	5,763,123	55,156,863	81,928,939	1,338,526
13. Idaho ID	L	11,185,078	17,650,792	3,935,951	71,800,860	104,572,681	326,229
14. Illinois IL	L	112,029,485	78,509,676	50,599,512	216,758,842	457,897,515	13,937,453
15. Indiana IN	L	70,398,411	79,927,673	17,484,922	9,549,187	177,360,193	2,034,648
16. Iowa IA	L	20,574,141	10,574,540	9,654,469	9,149,738	49,952,888	2,169,269
17. Kansas KS	L	18,328,231	10,194,413	8,616,481	14,555,854	51,694,979	1,497,276
18. Kentucky KY	L	31,332,578	7,760,984	10,792,429	10,481,912	60,367,903	2,824,033
19. Louisiana LA	L	52,237,292	12,062,437	14,463,462	7,870,966	86,634,157	1,624,990
20. Maine ME	L	12,886,558	13,442,067	4,066,820	14,621,217	45,016,663	529,408
21. Maryland MD	L	64,932,380	27,829,767	25,844,524	26,477,430	145,084,101	2,975,385
22. Massachusetts MA	L	82,686,026	116,331,581	39,876,955	40,542,713	279,437,276	5,104,878
23. Michigan MI	L	58,439,824	19,127,784	34,039,292	95,107,524	206,714,423	5,746,011
24. Minnesota MN	L	105,318,158	11,140,259	29,631,307	52,180,700	198,270,424	4,334,138
25. Mississippi MS	L	17,994,912	10,696,767	7,610,894	5,448,959	41,751,532	348,654
26. Missouri MO	L	46,140,479	19,219,289	19,136,882	40,620,469	125,117,119	3,856,757
27. Montana MT	L	5,142,624	12,609,672	3,259,433	65,741,855	86,753,584	179,773
28. Nebraska NE	L	12,490,255	3,725,986	5,728,768	6,438,109	28,383,117	606,475
29. Nevada NV	L	14,037,078	21,063,804	6,425,786	178,384,297	219,910,964	1,706,895
30. New Hampshire NH	L	16,473,490	29,082,422	4,193,820	8,589,809	58,339,542	577,338
31. New Jersey NJ	L	404,704,185	546,811,857	87,032,216	297,983,035	1,336,531,293	46,410,449
32. New Mexico NM	L	20,224,382	22,363,357	4,592,639	209,265,543	256,445,920	636,201
33. New York NY	L	244,067,937	114,876,375	113,902,544	223,537,300	696,384,155	300,902,581
34. North Carolina NC	L	66,366,444	84,500,631	26,994,777	17,727,255	195,589,107	3,932,828
35. North Dakota ND	L	4,291,734	1,913,901	2,915,463	10,698,379	19,819,477	160,182
36. Ohio OH	L	88,234,765	81,203,196	48,293,366	111,628,473	329,359,799	4,223,712
37. Oklahoma OK	L	26,172,481	17,791,957	12,061,773	20,845,416	76,871,628	1,691,694
38. Oregon OR	L	16,519,766	34,648,670	9,445,553	448,619,182	509,233,171	2,985,694
39. Pennsylvania PA	L	162,701,741	64,857,710	57,750,101	251,901,512	537,211,064	10,375,566
40. Rhode Island RI	L	9,253,678	315,175,224	2,713,553	6,275,515	333,417,971	699,393
41. South Carolina SC	L	41,066,319	32,447,678	21,205,363	17,339,540	112,058,900	3,299,429
42. South Dakota SD	L	4,132,159	2,690,462	1,797,180	17,104,492	25,724,293	269,464
43. Tennessee TN	L	63,989,320	21,983,405	25,351,845	33,717,329	145,041,900	12,826,089
44. Texas TX	L	203,663,321	121,858,471	110,431,993	94,503,107	530,456,891	11,254,567
45. Utah UT	L	14,626,391	36,688,281	6,722,112	94,534,561	152,571,345	320,376
46. Vermont VT	L	5,468,135	3,556,938	1,140,407	8,402,371	18,567,850	433,117
47. Virginia VA	L	67,671,093	21,848,587	31,574,916	47,621,964	168,716,560	4,451,545
48. Washington WA	L	124,075,885	46,692,920	46,760,387	557,448,895	774,978,088	5,354,182
49. West Virginia WV	L	14,139,961	20,877,864	6,251,611	(5,925,632)	35,343,803	757,612
50. Wisconsin WI	L	56,933,081	14,349,796	18,548,747	18,211,025	108,042,650	2,222,085
51. Wyoming WY	L	4,297,935	4,301,556	1,208,680	14,262,328	24,070,499	160,043
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	456,865	368,753	44,714	4,576,291	5,446,622	13
54. Puerto Rico PR	L	3,005,029	750,023	1,189,772	(86,997)	4,857,828	160,221
55. U.S. Virgin Islands VI	L	93,481	(24,490)	62,013	4,711,786	4,842,790	39
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	530,730	1,786,310	618,710	23,144,166	26,079,917	961,195
58. Aggregate Other Aliens OT	XXX	12,038,124	892,093	5,540,348	10,756,568	29,227,133	983,097
59. Subtotal	XXX	3,145,120,856	2,700,007,880	1,235,350,575	6,836,741,305	13,917,220,615	3,901,407,546
90. Reporting entity contributions for employee benefits plans	XXX	28,834,965	0	10,585,955	10,653,778	50,074,698	63,630
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	910,375,252	0	0	0	910,375,252	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	62,901,742	0	34,924	0	62,936,666	0
94. Aggregate or other amounts not allocable by State	XXX	1,030,005,991	0	0	0	1,030,005,991	102,867,212
95. Totals (Direct Business)	XXX	5,177,238,806	2,700,007,880	1,245,971,454	6,847,395,083	15,970,613,222	4,004,338,388
96. Plus Reinsurance Assumed	XXX	5,186,222,770	2,194,061,515	0	0	7,380,284,285	0
97 Totals (All Business)	XXX	10,363,461,576	4,894,069,395	1,245,971,454	6,847,395,083	23,350,897,507	4,004,338,388
98. Less Reinsurance Ceded	XXX	4,594,990,412	3,140	47,057,197	0	4,642,050,749	0
99. Totals (All Business) less Reinsurance Ceded	XXX	5,768,471,164	4,894,066,255	1,198,914,257	6,847,395,083	18,708,846,758	4,004,338,388
DETAILS OF WRITE-INS							
58001. ASM American Samoa	XXX	599	0	0	0	599	0
58002. MNP Northern Mariana Islands	XXX	54,156	0	0	0	54,156	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	11,982,314	892,093	5,540,348	10,756,568	29,171,323	983,097
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	12,038,124	892,093	5,540,348	10,756,568	29,227,133	983,097
9401. Servicemember's Group Life Insurance	XXX	806,365,803	0	0	0	806,365,803	102,867,212
9402. Paid up additions	XXX	223,114,999	0	0	0	223,114,999	0
9403. Interest allowed on premium and considerations paid in advance	XXX	525,189	0	0	0	525,189	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,030,005,991	0	0	0	1,030,005,991	102,867,212

(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
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
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 Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	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 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
EuroPRISA Management Company S.A.			LUX
Everbright PGIM Fund Management Co., Ltd.			CHN
IVP Fund GP LLC			DE
Jennison Associates LLC		52-2069785	DE
Market Street Holdings IV, LLC		45-4282123	DE
Lake Street Partners IV, L.P.		61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.		46-0975452	DE
Mulberry Street Holdings, LLC			DE
Stetson Street Partners, L.P.		51-0536180	DE
PGIM (Australia) Pty Ltd			AUS
PGIM (Singapore) Pte. Ltd.			SGP
AREF Cayman Co Ltd.			CYM
PGIM (Shanghai) Company Ltd.			CHN

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

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 Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) 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
Rio CP LP		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
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
PRECO III GP LLP		GBR
PGIM Fund Management Limited		GBR
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
Pramerica EVP CP LP		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP 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
Wadhwani Cayman Limited		CYM
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 Brazil Investimentos Imobiliarios Ltda.		BRA
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX

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

PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	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
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 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
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
USPF V - Verwaltungs - GmbH & Co. KG		DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE

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

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 Capital Group, L.P.		36-4378881	DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC			DE
Prudential Fixed Income U.S. Relative Value Partners, LLC			DE
Prudential Home Building Investors, Inc.		22-3166454	NJ
Prudential Home Building Investment Advisers, L.P.		22-3172945	NJ
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
PIFM Holdco, LLC		13-4122960	DE
PGIM Investments LLC		22-3468527	NY
PGIM Strategic Financing LLC			DE
PGIM International Financing Inc.			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
Passaic Fund LLC		82-5270007	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 Life S.p.A.			ITA
Pramerica Marketing S.r.l.			ITA
Pramerica Systems Ireland Limited			IRL
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.			JPN
CLIS Co., Ltd.			JPN

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

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
Rain Merger Sub, LLC			WA
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

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

COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA 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 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

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

Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Home Building Investment Advisers, L.P.		22-3172945	NJ
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
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
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

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	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		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					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	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	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	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gleneraly 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	

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	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					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 Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	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	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	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 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					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	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					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	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					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM (Scots) Limited	Ownership	99.990	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					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					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	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	
		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/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					Wadhwani Cayman Limited	CYM	NIA	PGIM Financial Limited	Ownership	100.000	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 Brazil Investimentos Imobiliarios Ltda.	BRA	NIA	PGIM, Inc.	Ownership	100.000	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 USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					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	

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					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					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 M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/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	36-4378881				Prudential Capital Group, L.P.	DE	NIA	PGIM, Inc.	Ownership	54.400	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	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	1.000	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	
		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	34.500	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	

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					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	3.920	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	26.800	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	
		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	

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	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	4.310	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	78.330	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 Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	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	
		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	

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					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	
		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	

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					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	
		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	

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	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	
		00000					Rain Merger Sub, LLC	WA	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	
		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	

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					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	
		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	18.800	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 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	

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					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	2.870	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	
		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	

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					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	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	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	
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					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		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	

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	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	
		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]

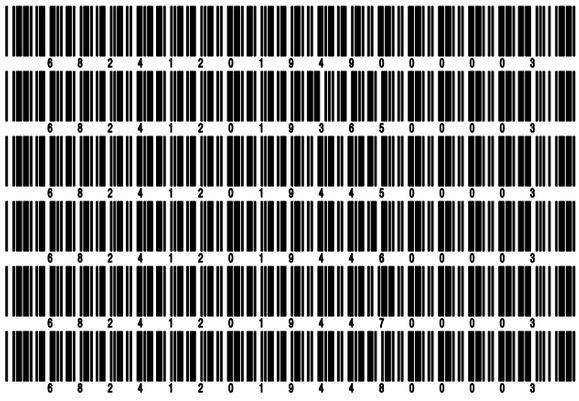
2. Medicare Part D Coverage Supplement [Document Identifier 365]

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	2,498,838,401	2,498,838,401	0	0
2505.	Receivable for sales on investments over 15 days	325,336	325,336	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,499,163,737	2,499,163,737	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	285,460,354	278,908,629
2505.	Rebate expenses on loans	5,308,102	6,529,354
2506.	Interest on policy or contract funds and group and other conversions	4,079,289	3,363,518
2507.	Provision for contingencies	2,777,295	4,872,965
2508.	Interest payable on surplus notes	0	27,925,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	297,625,040	321,599,466

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Self-insured liabilities	2,757,467	(453,549)	(231,384)
2705.	Payments under employees, agents and directors benefit plans not included above	153,184,279	111,264,854	148,953,339
2797.	Summary of remaining write-ins for Line 27 from overflow page	155,941,746	110,811,305	148,721,955

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	6,015	0	0	0	6,015	0
58006.	ARE United Arab Emirates	XXX	317,828	0	0	0	317,828	14
58007.	ARG Argentina	XXX	45,650	0	0	0	45,650	0
58008.	ATG Antigua and Barbuda	XXX	2,503	0	0	0	2,503	0
58009.	ABW Aruba	XXX	87	0	0	0	87	0
58010.	AUS Australia	XXX	35,979	0	95	0	36,074	0
58011.	AUT Austria	XXX	2,507	84,772	0	0	87,279	0
58012.	BEL Belgium	XXX	1,695,703	0	0	0	1,695,703	(9)
58013.	BHS Bahamas	XXX	6,774	0	0	0	6,774	0
58014.	BLZ Belize	XXX	555	0	0	0	555	0
58015.	BMU Bermuda	XXX	6,017	0	0	0	6,017	0
58016.	BRA Brazil	XXX	11,255	0	0	0	11,255	0
58017.	BRB Barbados	XXX	2,137	0	0	0	2,137	0
58018.	CAF Central African Republic	XXX	2,320	0	0	0	2,320	0
58019.	CHE Switzerland	XXX	143,733	0	0	0	143,733	(5)
58020.	CHL Chile	XXX	1,546	0	0	0	1,546	0
58021.	CHN China	XXX	13,605	0	0	0	13,605	0
58022.	COL Colombia	XXX	3,056	0	0	0	3,056	0
58023.	CRI Costa Rica	XXX	7,582	0	0	0	7,582	2
58024.	CYM Cayman Islands	XXX	186,212	0	0	0	186,212	0
58025.	CYP Cyprus	XXX	363	0	0	0	363	0
58026.	CZE Czech Republic	XXX	1,272	0	0	0	1,272	0
58027.	DEU Germany	XXX	104,631	0	0	0	104,631	4
58028.	DMA Dominica	XXX	623	0	0	0	623	0
58029.	DNK Denmark	XXX	7,557	0	0	0	7,557	0
58030.	DOM Dominican Republic	XXX	755	0	0	0	755	0
58031.	ECU Ecuador	XXX	10,006	0	0	0	10,006	0
58032.	EGY Egypt	XXX	9,878	0	0	0	9,878	0
58033.	ESP Spain	XXX	161,055	0	0	0	161,055	(12)
58034.	FIN Finland	XXX	2,584	0	0	0	2,584	0
58035.	FRA France	XXX	184,656	0	0	0	184,656	(8)
58036.	GBR United Kingdom	XXX	248,547	0	0	(43)	248,504	(16)
58037.	GHA Ghana	XXX	1,636	0	0	0	1,636	0
58038.	GRC Greece	XXX	195,470	125,100	0	0	320,570	6
58039.	GRD Grenada	XXX	(1,095)	0	0	0	(1,095)	0
58040.	HKG Hong Kong, Special Administrative Region of China	XXX	130,472	0	0	0	130,472	44
58041.	HND Honduras	XXX	3,195	0	0	0	3,195	0
58042.	HTI Haiti	XXX	328	0	0	0	328	0
58043.	IDN Indonesia	XXX	9,142	0	0	0	9,142	0
58044.	IND India	XXX	53,214	0	0	0	53,214	0
58045.	IRL Ireland	XXX	21,407	0	647	0	22,053	0
58046.	ISR Israel	XXX	374,476	0	0	0	374,476	(30)
58047.	ITA Italy	XXX	41,941	0	0	0	41,941	3
58048.	JAM Jamaica	XXX	10,022	0	0	0	10,022	0
58049.	JOR Jordan	XXX	210	0	0	0	210	0
58050.	JPN Japan	XXX	61,493	0	0	0	61,493	4
58051.	KEN Kenya	XXX	333	0	0	0	333	0
58052.	KNA Saint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58053.	KOR Korea, Republic of	XXX	9,375	0	0	0	9,375	15
58054.	KWT Kuwait	XXX	3,579	0	0	0	3,579	0
58055.	LCA Saint Lucia	XXX	248	0	0	0	248	0
58056.	LUX Luxembourg	XXX	76,378	0	0	0	76,378	4
58057.	LVA Latvia	XXX	2,280	0	0	0	2,280	0
58058.	MCO Monaco	XXX	(13,416)	0	0	0	(13,416)	3
58059.	MEX Mexico	XXX	172,673	0	0	0	172,673	17
58060.	MLT Malta	XXX	4,518	0	0	0	4,518	0
58061.	MYS Malaysia	XXX	2,586	0	0	0	2,586	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58062. NIC Nicaragua	XXX	80	0	0	0	80	0
58063. NLD Netherlands	XXX	43,337	0	0	0	43,337	0
58064. NOR Norway	XXX	3,144	0	0	0	3,144	0
58065. NZL New Zealand	XXX	4,056	0	0	0	4,056	0
58066. PAK Pakistan	XXX	2,849	0	0	0	2,849	2
58067. PLW Palau	XXX	0	(607)	0	0	(607)	0
58068. PAN Panama	XXX	1,564	690,777	0	10,756,611	11,448,952	961,200
58069. PER Peru	XXX	1,228	0	0	0	1,228	0
58070. PHL Phillipines	XXX	66,606	0	0	0	66,606	2
58071. POL Poland	XXX	670	0	0	0	670	0
58072. PRT Portugal	XXX	36,340	0	0	0	36,340	0
58073. ROM Romania	XXX	98	0	0	0	98	0
58074. SGP Singapore	XXX	36,514	0	0	0	36,514	1
58075. SWE Sweden	XXX	3,994	0	0	0	3,994	0
58076. SWZ Swaziland	XXX	9,624	0	0	0	9,624	0
58077. THA Thailand	XXX	4,935	0	0	0	4,935	0
58078. TTO Trinidad and Tobago	XXX	10,157	0	0	0	10,157	0
58079. TUR Turkey	XXX	214	0	0	0	214	0
58080. TWN Taiwan, Republic of China	XXX	138,011	0	0	0	138,011	21,895
58081. URY Uruguay	XXX	148	0	0	0	148	0
58082. VEN Venezuela	XXX	1,002	0	0	0	1,002	0
58083. VGB British Virgin Islands	XXX	79,988	0	0	0	79,988	0
58084. VUT Vanuatu	XXX	515	0	0	0	515	0
58085. ZAF South Africa	XXX	8,515	0	0	0	8,515	0
58086. ZZZ Other Alien	XXX	7,123,567	(7,949)	5,539,606	0	12,655,224	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,982,314	892,093	5,540,348	10,756,568	29,171,323	983,097

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	531,130,822	560,278,315
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	144,110,818
	2.2 Additional investment made after acquisition	32,352,483	44,209,603
3.	Current year change in encumbrances	371,828	23,896,066
4.	Total gain (loss) on disposals	12,435	76,156,345
5.	Deduct amounts received on disposals	12,435	260,304,712
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	31,446,687	57,215,612
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	532,408,446	531,130,822
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	532,408,446	531,130,822

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	19,139,750,849	18,739,162,517
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,694,069,727	3,318,515,014
	2.2 Additional investment made after acquisition	512,698,381	76,435,268
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	949,148	428,096
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(16,120,481)	(11,274,438)
7.	Deduct amounts received on disposals	1,939,290,357	2,889,596,093
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,653,502	2,928,036
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(35,649,260)	(90,991,479)
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)	20,353,754,505	19,139,750,849
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	20,353,754,505	19,139,750,849
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	20,353,754,505	19,139,750,849

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	5,483,374,179	4,990,224,058
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	370,012,807	449,618,424
	2.2 Additional investment made after acquisition	729,687,790	832,826,175
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	230,227	219,912
5.	Unrealized valuation increase (decrease)	205,173,343	79,289,168
6.	Total gain (loss) on disposals	(1,906,638)	(21,975,126)
7.	Deduct amounts received on disposals	440,327,077	843,504,799
8.	Deduct amortization of premium and depreciation	194,190	250,461
9.	Total foreign exchange change in book/adjusted carrying value	(8,772,743)	(1,738,445)
10.	Deduct current year's other than temporary impairment recognized	0	1,334,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,337,277,698	5,483,374,179
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,337,277,698	5,483,374,179

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	91,686,436,617	85,544,191,071
2.	Cost of bonds and stocks acquired	15,163,685,400	21,311,051,716
3.	Accrual of discount	206,947,954	221,147,379
4.	Unrealized valuation increase (decrease)	706,743,593	(267,115,300)
5.	Total gain (loss) on disposals	21,076,021	21,755,942
6.	Deduct consideration for bonds and stocks disposed of	10,807,456,892	14,540,509,687
7.	Deduct amortization of premium	140,334,559	149,888,277
8.	Total foreign exchange change in book/adjusted carrying value	(227,150,055)	(406,555,921)
9.	Deduct current year's other than temporary impairment recognized	52,160,019	93,065,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	56,534,967	45,424,781
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	96,614,323,028	91,686,436,617
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	96,614,323,028	91,686,436,617

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	59,021,142,433	18,703,602,214	16,939,493,131	(88,694,882)	57,812,767,150	59,021,142,433	60,696,556,634	58,781,301,679
2.	NAIC 2 (a)	26,057,812,829	2,503,769,178	2,219,073,137	(252,552,681)	25,327,923,174	26,057,812,829	26,089,956,189	24,520,911,451
3.	NAIC 3 (a)	2,822,671,828	138,005,758	242,148,610	129,132,678	2,870,091,428	2,822,671,828	2,847,661,654	2,859,267,575
4.	NAIC 4 (a)	1,486,311,235	70,074,417	26,974,193	33,975,813	1,352,062,386	1,486,311,235	1,563,387,272	1,307,358,490
5.	NAIC 5 (a)	576,168,868	18,911,752	52,453,285	(43,474,303)	559,243,524	576,168,868	499,153,032	598,066,889
6.	NAIC 6 (a)	82,867,677	29,735,776	7,590,680	(69,590,128)	82,567,452	82,867,677	35,422,644	73,734,962
7.	Total Bonds	90,046,974,870	21,464,099,095	19,487,733,037	(291,203,503)	88,004,655,114	90,046,974,870	91,732,137,425	88,140,641,046
	PREFERRED STOCK								
8.	NAIC 1	79,200,000	0	0	0	79,200,000	79,200,000	79,200,000	79,200,000
9.	NAIC 2	171,259	0	0	0	171,259	171,259	171,259	171,259
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	10,674,508	167,774	0	(264,191)	3,299,271	10,674,508	10,578,091	10,098,520
13.	NAIC 6	9,775,323	0	9,109	(43,489)	17,383,444	9,775,323	9,722,725	10,181,682
14.	Total Preferred Stock	99,821,090	167,774	9,109	(307,680)	100,053,974	99,821,090	99,672,075	99,651,461
15.	Total Bonds and Preferred Stock	90,146,795,960	21,464,266,869	19,487,742,146	(291,511,183)	88,104,709,088	90,146,795,960	91,831,809,500	88,240,292,507

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

NAIC 1 $ 2,079,971,894 ; NAIC 2 $ 541,240,735 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 22,245,654 ; 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	1,138,512,772	XXX	1,135,997,304	2,879,687	677,032

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	1,349,894,339	1,533,029,796
2.	Cost of short-term investments acquired	2,212,861,679	2,421,455,267
3.	Accrual of discount	18,689,313	10,428,492
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	50,123	162,746
6.	Deduct consideration received on disposals	2,441,353,846	2,613,940,839
7.	Deduct amortization of premium	1,305,166	926,879
8.	Total foreign exchange change in book/adjusted carrying value	(323,670)	17,182
9.	Deduct current year's other than temporary impairment recognized	0	331,426
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,138,512,772	1,349,894,339
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,138,512,772	1,349,894,339

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	2,006,931,868
2.	Cost Paid/(Consideration Received) on additions	79,835,909
3.	Unrealized Valuation increase/(decrease)	780,470,037
4.	Total gain (loss) on termination recognized	57,397,297
5.	Considerations received/(paid) on terminations	210,533,666
6.	Amortization	(5,016,105)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(403,508)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	260,267,757
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	2,968,949,589
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,968,949,589

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)				38,997
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	(92,344,198)			
	3.14 Section 1, Column 18, prior year	161,839,272	(254,183,470)	(254,183,470)	
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	(92,344,198)			
	3.24 Section 1, Column 19, prior year	161,839,272	(254,183,470)	(254,183,470)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			932,455,126	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	932,455,126	932,455,126		
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)				38,996
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				38,996

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	2,371,703	2,776,023	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(71,805)	18,889	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,406,991	2,766,800
105756K#6	Corporate Bond First to Default	3	0	2,454,409	2,909,630			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,490,927	2,899,964
195325M*3	Corporate Bond First to Default	2	8,000,000	533,514	622,464	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(58,610)	55,936	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	537,147	618,824
195325M*3	Corporate Bond First to Default	2	0	5,772,863	6,492,387			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,812,174	6,454,415
195325M*3	Corporate Bond First to Default	2	0	2,300,618	2,449,090			Credit Default Swap - 1101194CM	0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,316,284	2,434,766
715638K@0	Corporate Bond First to Default	2	12,000,000	279,276	290,704	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(48,530)	103,573	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,321	288,677
715638K@0	Corporate Bond First to Default	2	0	7,357,096	8,453,793			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,384,611	8,394,848
715638K@0	Corporate Bond First to Default	2	0	1,523,853	1,781,630			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,529,552	1,769,207
715638K@0	Corporate Bond First to Default	2	0	2,213,430	2,490,997			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,221,708	2,473,628
715638K@0	Corporate Bond First to Default	2	0	68,555	78,028			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,812	77,483
715638K@0	Corporate Bond First to Default	2	0	1,534,348	1,759,091			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,540,086	1,746,826
168863E#1	Corporate Bond First to Default	1	12,000,000	3,459,446	951,565	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	1,770	107,887	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,182	944,629
168863E#1	Corporate Bond First to Default	1	0	768,288	903,145			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,769	896,562
168863E#1	Corporate Bond First to Default	1	0	777,877	1,163,035			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,160	1,154,558
168863E#1	Corporate Bond First to Default	1	0	996,297	1,214,634			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	904,076	1,205,781
168863E#1	Corporate Bond First to Default	1	0	904,201	593,053			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	506,997	588,731
168863E#1	Corporate Bond First to Default	1	0	507,067	3,817,498			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,458,968	3,789,674
168863E#1	Corporate Bond First to Default	1	0	607,294	696,455			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	607,211	691,379
168863E#1	Corporate Bond First to Default	1	0	735,894	814,490			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	735,793	808,554
168863E#1	Corporate Bond First to Default	1	0	2,114,982	2,379,020			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,114,690	2,361,680
168863E#1	Corporate Bond First to Default	1	0	259,389	324,113			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,353	321,751
168863E#1	Corporate Bond First to Default	1	0	523,835	583,710			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	523,763	579,456
168863E#1	Corporate Bond First to Default	1	0	1,153,529	1,361,517			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,370	1,351,593
712219C81	Corporate Bond First to Default	1	12,000,000	532,218	440,124	08/05/2015	09/20/2020	Credit Default Swap - 1101197CM	2,299	106,537	00817Y-AP-3	AETNA INC CORPORATE	2FE	433,021	437,318
712219C81	Corporate Bond First to Default	1	0	433,089	7,416,613			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,415,758	7,369,318
712219C81	Corporate Bond First to Default	1	0	6,416,777	1,002,721			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,544	996,326
712219C81	Corporate Bond First to Default	1	0	832,677	905,185			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	772,467	899,413
712219C81	Corporate Bond First to Default	1	0	772,589	1,076,726			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	1,049,656	1,069,860
712219C81	Corporate Bond First to Default	1	0	1,049,823	623,646			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	532,133	619,669
712219C81	Corporate Bond First to Default	1	0	616,091	714,397			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	615,993	709,841
712219C81	Corporate Bond First to Default	1	0	653,313	736,777			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,209	732,079
712219C81	Corporate Bond First to Default	1	0	3,165,175	3,790,516			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,164,673	3,766,344
70687WE87	Corporate Bond First to Default	1	12,000,000	2,068,981	611,435	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(47,902)	105,849	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	530,533	606,880
70687WE87	Corporate Bond First to Default	1	0	528,468	5,818,136			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,969,195	5,774,785
70687WE87	Corporate Bond First to Default	1	0	4,949,861	1,746,650			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,543,657	1,733,636
70687WE87	Corporate Bond First to Default	1	0	1,537,650	2,493,588			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,077,063	2,475,008
70687WE87	Corporate Bond First to Default	1	0	1,018,180	1,191,114			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,022,157	1,182,239
70687WE87	Corporate Bond First to Default	1	0	2,159,985	2,345,075			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,168,422	2,327,602
718286E#0	Corporate Bond First to Default	2	12,000,000	2,014,847	2,471,721	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	6,247	105,127	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,804	2,453,582
718286E#0	Corporate Bond First to Default	2	0	1,026,732	1,400,173			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,223,983	1,389,898
718286E#0	Corporate Bond First to Default	2	0	2,673,251	1,287,672			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,118,917	1,278,222
718286E#0	Corporate Bond First to Default	2	0	1,224,617	820,066			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,531	814,048
718286E#0	Corporate Bond First to Default	2	0	1,119,497	586,290			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,025	581,987
718286E#0	Corporate Bond First to Default	2	0	700,894	1,246,653			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,200	1,237,504
718286E#0	Corporate Bond First to Default	2	0	518,293	3,211,172			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,866	3,187,607
718286E#0	Corporate Bond First to Default	2	0	1,877,516	2,267,855			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,876,544	2,251,212
718286E#0	Corporate Bond First to Default	2	0	404,004	454,389			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,794	451,054
718286E#0	Corporate Bond First to Default	2	0	498,903	579,088			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,645	574,839
831594C#1	Corporate Bond First to Default	1	12,000,000	3,563,055	1,191,154	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(13,946)	82,526	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,569	1,184,169
831594C#1	Corporate Bond First to Default	1	0	2,086,249	1,155,451			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,221	1,148,676
831594C#1	Corporate Bond First to Default	1	0	1,014,080	2,150,963			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,088,596	2,138,350
831594C#1	Corporate Bond First to Default	1	0	991,453	4,020,825			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,567,064	3,997,249
831594C#1	Corporate Bond First to Default	1	0	3,055,766	3,586,440			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,059,203	3,565,410

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	608,698	698,370			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	609,383	694,275
831594C#1	Corporate Bond First to Default	1	0	1,077,003	1,270,948			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,078,214	1,263,496
698299P#5	Corporate Bond First to Default	2	16,000,000	1,626,738	1,697,369	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(58,075)	138,160	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,497,523	1,684,669
698299P#5	Corporate Bond First to Default	2	0	2,205,582	4,413,146			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,412	4,380,128
698299P#5	Corporate Bond First to Default	2	0	1,128,515	723,238			Credit Default Swap - 1101195CM	0	0	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2FE	620,552	717,827
698299P#5	Corporate Bond First to Default	2	0	397,301	903,073			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	774,107	896,317
698299P#5	Corporate Bond First to Default	2	0	1,273,307	980,140			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,285	972,806
698299P#5	Corporate Bond First to Default	2	0	1,492,077	1,563,127			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,334,719	1,551,432
698299P#5	Corporate Bond First to Default	2	0	3,712,860	595,772			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	505,958	591,315
698299P#5	Corporate Bond First to Default	2	0	618,295	410,638			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	2FE	398,751	407,566
698299P#5	Corporate Bond First to Default	2	0	0	0			Credit Default Swap - 1101195CM	0	0	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	2FE	0	0
698299P#5	Corporate Bond First to Default	2	0	851,179	2,560,157			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,633	2,541,002
698299P#5	Corporate Bond First to Default	2	0	1,329,865	1,290,949			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,132,634	1,281,290
698299P#5	Corporate Bond First to Default	2	0	504,118	1,438,706			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,277,955	1,427,942
698299P#5	Corporate Bond First to Default	2	0	771,292	1,889,512			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,632,676	1,875,375
12574#FK8	Corporate Bond First to Default	1	50,000,000	2,199,142	795,861	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,665,216)	585,721	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	661,375	788,060
12574#FK8	Corporate Bond First to Default	1	0	7,780,198	8,181,599			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,924,342	8,101,408
12574#FK8	Corporate Bond First to Default	1	0	639,362	1,637,411			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,468,572	1,621,362
12574#FK8	Corporate Bond First to Default	1	0	6,693,875	4,773,588			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,144,363	4,726,800
12574#FK8	Corporate Bond First to Default	1	0	1,419,693	875,565			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	782,850	866,984
12574#FK8	Corporate Bond First to Default	1	0	4,006,424	1,157,680			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,508	1,146,333
12574#FK8	Corporate Bond First to Default	1	0	756,794	3,720,928			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,183,130	3,684,458
12574#FK8	Corporate Bond First to Default	1	0	977,842	1,240,064			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,314	1,227,910
12574#FK8	Corporate Bond First to Default	1	0	3,077,184	593,363			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,748	587,547
12574#FK8	Corporate Bond First to Default	1	0	958,319	11,195,824			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,408,895	11,086,090
12574#FK8	Corporate Bond First to Default	1	0	499,549	1,328,086			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,390	1,315,069
12574#FK8	Corporate Bond First to Default	1	0	9,095,734	1,748,133			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,507	1,730,999
12574#FK8	Corporate Bond First to Default	1	0	1,105,334	2,785,794			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,857	2,758,490
12574#FK8	Corporate Bond First to Default	1	0	1,504,701	4,607,317			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,896,008	4,562,159
12574#FK8	Corporate Bond First to Default	1	0	3,766,335	10,425,720			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,048,066	10,323,534
12574#FK8	Corporate Bond First to Default	1	0	2,837,313	3,504,689			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,470,338
12574#FK8	Corporate Bond First to Default	1	0	1,048,171	1,187,600			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,084,259	1,175,960
126076AS9	Corporate Bond First to Default	2	100,000,000	9,451,229	17,986,331	05/23/2019	06/20/2029	Credit Default Swap - 1281146CM	(996,386)	(219,998)	912803-DK-6	United States Treasury STRIP	1	9,715,601	18,046,260
126076AS9	Corporate Bond First to Default	2	0	785,530	1,356,540			Credit Default Swap - 1281146CM	0	0	912834-AE-8	UNITED STATES TREASURY STRIP	1	807,503	1,361,060
126076AS9	Corporate Bond First to Default	2	0	4,721,844	8,433,276			Credit Default Swap - 1281146CM	0	0	912834-AT-5	UNITED STATES TREASURY STRIP	1	4,853,925	8,461,375
126076AS9	Corporate Bond First to Default	2	0	4,663,740	8,374,846			Credit Default Swap - 1281146CM	0	0	912834-DU-9	UNITED STATES TREASURY STRIP	1	4,794,196	8,402,750
126076AS9	Corporate Bond First to Default	2	0	15,998,202	29,876,814			Credit Default Swap - 1281146CM	0	0	912834-FB-9	UNITED STATES TREASURY STRIP	1	16,445,708	29,976,360
000000-00-0	Corporate Bond First to Default	4Z	500,000,000	531,579	13,216,511	05/21/2019	06/20/2024	Credit Default Swap - 1281103CM	6,016,716	7,040,748	097023-BA-2	BOEING CO CORPORATE	1FE	5,930,768	8,126,244
000000-00-0	Corporate Bond First to Default	4Z	0	4,701,965	653,315			Credit Default Swap - 1281103CM	0	0	13645R-AE-4	Canadian Pacific Railway Co NOTES	2FE	9,830,724	12,721,540
000000-00-0	Corporate Bond First to Default	4Z	0	4,559,540	6,003,827			Credit Default Swap - 1281103CM	0	0	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1FE	9,111	11,563
000000-00-0	Corporate Bond First to Default	4Z	0	11,542,925	5,439,455			Credit Default Swap - 1281103CM	0	0	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORA	2FE	335,599	428,038
000000-00-0	Corporate Bond First to Default	4Z	0	4,414,833	8,567,478			Credit Default Swap - 1281103CM	0	0	20030N-AM-3	COMCAST CORP CORPORATE	1FE	4,763,762	6,328,341
000000-00-0	Corporate Bond First to Default	4Z	0	6,281,964	13,412,286			Credit Default Swap - 1281103CM	0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	4,349,707	5,834,400
000000-00-0	Corporate Bond First to Default	4Z	0	10,412,859	451,280			Credit Default Swap - 1281103CM	0	0	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	4,056,833	4,680,079
000000-00-0	Corporate Bond First to Default	4Z	0	9,650	6,671,953			Credit Default Swap - 1281103CM	0	0	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2FE	10,897,613	12,535,848
000000-00-0	Corporate Bond First to Default	4Z	0	355,472	6,151,193			Credit Default Swap - 1281103CM	0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	1,995,487	2,699,954

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	5,045,852	4,934,195			Credit Default Swap - 128103CM	0	0	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1FE	14,974,476	19,629,990
000000-00-0	Corporate Bond First to Default	4Z	0	4,607,279	2,846,554			Credit Default Swap - 128103CM	0	0	58013M-EH-3	MCDONALDS CORP CORPORATE	2FE	1,654,259	2,215,132
000000-00-0	Corporate Bond First to Default	4Z	0	4,297,062	20,695,847			Credit Default Swap - 128103CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	5,371,855	7,413,021
000000-00-0	Corporate Bond First to Default	4Z	0	2,113,651	2,335,408			Credit Default Swap - 128103CM	0	0	655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE	2FE	4,439,100	5,349,662
000000-00-0	Corporate Bond First to Default	4Z	0	15,861,202	7,815,529			Credit Default Swap - 128103CM	0	0	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2FE	4,520,483	5,526,013
000000-00-0	Corporate Bond First to Default	4Z	0	1,752,217	5,826,061			Credit Default Swap - 128103CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	501,861	619,669
000000-00-0	Corporate Bond First to Default	4Z	0	5,689,954	4,313,334			Credit Default Swap - 128103CM	0	0	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2FE	4,168,020	5,159,318
000000-00-0	Corporate Bond First to Default	4Z	0	4,788,168	21,724,287			Credit Default Swap - 128103CM	0	0	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1FE	2,985,418	4,091,193
000000-00-0	Corporate Bond First to Default	4Z	0	3,162,202	12,191			Credit Default Swap - 128103CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	4,304,637	5,694,624
000000-00-0	Corporate Bond First to Default	4Z	0	17,494,896	5,640,135			Credit Default Swap - 128103CM	0	0	94973V-AH-0	ANTHEM INC NOTES	2FE	16,516,838	20,605,464
000000-00-0	Corporate Bond First to Default	2Z	400,000,000	3,107,595	6,411,491	09/23/2019	12/20/2024	Credit Default Swap - 129902CM	8,108,088	7,958,847	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,631,573	6,324,729
000000-00-0	Corporate Bond First to Default	2Z	0	4,719,459	6,567,549			Credit Default Swap - 129902CM	0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,715,744	6,478,675
000000-00-0	Corporate Bond First to Default	2Z	0	4,805,228	8,355,640			Credit Default Swap - 129902CM	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	6,088,009	8,242,568
000000-00-0	Corporate Bond First to Default	2Z	0	6,203,532	4,793,223			Credit Default Swap - 129902CM	0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,049,725	4,728,360
000000-00-0	Corporate Bond First to Default	2Z	0	5,357,996	7,309,434			Credit Default Swap - 129902CM	0	0	097023-AS-4	BOEING CO CORPORATE	1FE	5,258,219	7,210,520
000000-00-0	Corporate Bond First to Default	2Z	0	8,922,091	10,491,146			Credit Default Swap - 129902CM	0	0	097023-AX-3	BOEING CO CORPORATE	1FE	9,089,606	12,471,821
000000-00-0	Corporate Bond First to Default	2Z	0	33,954,296	14,032,507			Credit Default Swap - 129902CM	0	0	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1FE	3,500,000	4,699,625
000000-00-0	Corporate Bond First to Default	2Z	0	10,724,176	9,561,440			Credit Default Swap - 129902CM	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	6,425	7,391
000000-00-0	Corporate Bond First to Default	2Z	0	7,055,488	6,719,348			Credit Default Swap - 129902CM	0	0	202795-HG-8	COMMONWEALTH EDISON SECURED	1FE	997,070	1,313,131
000000-00-0	Corporate Bond First to Default	2Z	0	4,838,298	10,351			Credit Default Swap - 129902CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1FE	2,510,285	3,334,680
000000-00-0	Corporate Bond First to Default	2Z	0	9,594	6,530,847			Credit Default Swap - 129902CM	0	0	254687-EY-8	WALT DISNEY COMPANY CORPORATE	1FE	8,755,943	10,349,177
000000-00-0	Corporate Bond First to Default	2Z	0	5,069,765	21,340,399			Credit Default Swap - 129902CM	0	0	254687-FC-5	WALT DISNEY COMPANY CORPORATE	1FE	33,321,994	51,339,192
000000-00-0	Corporate Bond First to Default	2Z	0	15,280,378	8,204,254			Credit Default Swap - 129902CM	0	0	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	10,524,469	13,842,614
000000-00-0	Corporate Bond First to Default	2Z	0	5,925,369	15,155,201			Credit Default Swap - 129902CM	0	0	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	19,951,252	25,083,313
000000-00-0	Corporate Bond First to Default	2Z	0	11,004,935	9,666,525			Credit Default Swap - 129902CM	0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,924,100	9,432,052
000000-00-0	Corporate Bond First to Default	2Z	0	6,676,008	12,305,652			Credit Default Swap - 129902CM	0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,748,199	6,628,420
000000-00-0	Corporate Bond First to Default	2Z	0	8,942,404	4,131,225			Credit Default Swap - 129902CM	0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,991,281	4,278,129
000000-00-0	Corporate Bond First to Default	2Z	0	3,056,926	6,569,265			Credit Default Swap - 129902CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1FE	2,933,290	3,805,515
000000-00-0	Corporate Bond First to Default	2Z	0	4,850,228	21,583,489			Credit Default Swap - 129902CM	0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	9,416	10,211
000000-00-0	Corporate Bond First to Default	2Z	0	16,597,399	10,270,297			Credit Default Swap - 129902CM	0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	2,014,225	2,703,474
000000-00-0	Corporate Bond First to Default	2Z	0	8,011,616	6,865,400			Credit Default Swap - 129902CM	0	0	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	4,975,355	6,442,470
000000-00-0	Corporate Bond First to Default	2Z	0	5,088,472	6,328,955			Credit Default Swap - 129902CM	0	0	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1FE	19,091,533	26,832,540
000000-00-0	Corporate Bond First to Default	2Z	0	4,982,339	7,493			Credit Default Swap - 129902CM	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1FE	4,600,000	6,393,356
000000-00-0	Corporate Bond First to Default	2Z	0	6,547	1,331,144			Credit Default Swap - 129902CM	0	0	589331-AQ-0	MERCK AND CO CORPORATE	1FE	7,986,142	11,314,776
000000-00-0	Corporate Bond First to Default	2Z	0	1,015,989	2,740,560			Credit Default Swap - 129902CM	0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1FE	2,802,500	4,123,963
000000-00-0	Corporate Bond First to Default	2Z	0	2,052,446	27,200,627			Credit Default Swap - 129902CM	0	0	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1FE	1,183,877	1,588,078
000000-00-0	Corporate Bond First to Default	2Z	0	19,453,805	11,469,991			Credit Default Swap - 129902CM	0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	14,995,825	21,051,614
000000-00-0	Corporate Bond First to Default	2Z	0	8,137,683	43,725,102			Credit Default Swap - 129902CM	0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,815,026	8,093,231
000000-00-0	Corporate Bond First to Default	2Z	0	30,569,265	4,711,909			Credit Default Swap - 129902CM	0	0	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	4,960,070	6,813,094
000000-00-0	Corporate Bond First to Default	2Z	0	3,451,906	52,043,460			Credit Default Swap - 129902CM	0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	14,950,116
000000-00-0	Corporate Bond First to Default	2Z	0	9,262,086	12,642,909			Credit Default Swap - 129902CM	0	0	713448-BP-2	PEPSICO INC CORPORATE	1FE	9,909,809	13,656,560
000000-00-0	Corporate Bond First to Default	2Z	0	3,566,414	4,764,094			Credit Default Swap - 129902CM	0	0	717081-CY-7	PFIZER INC CORPORATE	1FE	13,412,748	17,621,533
000000-00-0	Corporate Bond First to Default	2Z	0	2,557,919	3,380,425			Credit Default Swap - 129902CM	0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	10,791,250	14,250,535

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	2Z	0	20,329,837	25,427,404			Credit Default Swap - 129902CM	0	0	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1FE	7,500,000	9,942,075
000000-00-0	Corporate Bond First to Default	2Z	0	3,048,042	4,336,816			Credit Default Swap - 129902CM	0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,551,687	9,535,715
000000-00-0	Corporate Bond First to Default	2Z	0	2,988,951	3,857,719			Credit Default Swap - 129902CM	0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	8,775,877	12,139,128
000000-00-0	Corporate Bond First to Default	2Z	0	4,687,287	6,481,060			Credit Default Swap - 129902CM	0	0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1FE	26,363,576	31,551,808
000000-00-0	Corporate Bond First to Default	2Z	0	2,855,679	4,180,535			Credit Default Swap - 129902CM	0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	4,075,320
000000-00-0	Corporate Bond First to Default	2Z	0	1,206,341	1,609,863			Credit Default Swap - 129902CM	0	0	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	30,000,000	43,133,400
000000-00-0	Corporate Bond First to Default	2Z	0	5,054,190	6,906,555			Credit Default Swap - 129902CM	0	0	797440-BJ-2	San Diego Gas Electric Engine CORPO	1FE	5,049,302	6,523,610
000000-00-0	Corporate Bond First to Default	2Z	0	10,097,853	13,843,900			Credit Default Swap - 129902CM	0	0	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1FE	13,994,661	18,388,440
000000-00-0	Corporate Bond First to Default	2Z	0	13,667,262	17,863,265			Credit Default Swap - 129902CM	0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1FE	4,759,907	6,480,368
000000-00-0	Corporate Bond First to Default	2Z	0	10,996,019	14,446,023			Credit Default Swap - 129902CM	0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,762,551	6,130,865
000000-00-0	Corporate Bond First to Default	2Z	0	7,642,316	10,078,460			Credit Default Swap - 129902CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	16,288,320	21,291,415
000000-00-0	Corporate Bond First to Default	2Z	0	26,863,838	31,984,634			Credit Default Swap - 129902CM	0	0	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1FE	3,365,729	4,237,199
000000-00-0	Corporate Bond First to Default	2Z	0	5,145,115	6,613,101			Credit Default Swap - 129902CM	0	0	87612E-AR-7	TARGET CORP CORPORATE	1FE	3,387,624	4,648,146
000000-00-0	Corporate Bond First to Default	2Z	0	14,260,217	18,640,692			Credit Default Swap - 129902CM	0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	7,862,423	10,131,316
000000-00-0	Corporate Bond First to Default	2Z	0	4,852,923	6,214,968			Credit Default Swap - 129902CM	0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	1FE	4,993,714	6,772,495
000000-00-0	Corporate Bond First to Default	2Z	0	3,429,595	4,295,325			Credit Default Swap - 129902CM	0	0	906548-CH-3	UNION ELECTRIC CO CORPORATE	1FE	14,019,669	18,013,253
000000-00-0	Corporate Bond First to Default	2Z	0	14,285,699	18,260,358			Credit Default Swap - 129902CM	0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAX	1FE	9,994,314	13,577,600
000000-00-0	Corporate Bond First to Default	2Z	0	10,183,961	13,763,857			Credit Default Swap - 129902CM	0	0	929903-AM-4	WACHOVIA CORP BOND	1FE	4,889,557	6,243,310
000000-00-0	Corporate Bond First to Default	2Z	0	8,547,837	12,110,658			Credit Default Swap - 129902CM	0	0	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,388,658	11,946,773
9999999999 - Totals				733,329,035	973,318,247	XXX	XXX	XXX	11,174,651	16,189,803	XXX	XXX	XXX	722,154,385	957,128,444

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	21	5,070,614,231	16	1,049,309,883	31	2,899,419,621	0	0	21	5,070,614,231
2. Add: Opened or Acquired Transactions	5	1,179,145,822	15	1,855,344,264	1	435,400,619	0	0	21	3,469,890,705
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	1,217,053	XXX	0	XXX	0	XXX	1,217,053
4. Less: Closed or Disposed of Transactions	10	5,160,953,208	0	0	19	2,184,374,305	0	0	29	7,345,327,513
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	39,496,962	XXX	6,451,579	XXX	417,116,899	XXX	0	XXX	463,065,440
7. Ending Inventory	16	1,049,309,883	31	2,899,419,621	13	733,329,036	0	0	13	733,329,036

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,968,949,597	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	38,997	
3.	Total (Line 1 plus Line 2)		2,968,988,594
4.	Part D, Section 1, Column 5	4,631,126,850	
5.	Part D, Section 1, Column 6	(1,662,138,256)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,394,305,070	
8.	Part B, Section 1, Column 13	337,906	
9.	Total (Line 7 plus Line 8)		3,394,642,976
10.	Part D, Section 1, Column 8	5,179,620,467	
11.	Part D, Section 1, Column 9	(1,784,977,491)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,598,692,554	
14.	Part B, Section 1, Column 20	117,079,930	
15.	Part D, Section 1, Column 11	1,715,772,484	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,670,766,324	3,028,245,541
2.	Cost of cash equivalents acquired	67,495,727,043	116,951,470,151
3.	Accrual of discount	21,948,069	52,920,960
4.	Unrealized valuation increase (decrease)	8,195	53,425
5.	Total gain (loss) on disposals	199,465	(493,835)
6.	Deduct consideration received on disposals	67,347,040,896	117,361,327,935
7.	Deduct amortization of premium	32,491	96,203
8.	Total foreign exchange change in book/adjusted carrying value	3,093	(5,780)
9.	Deduct current year's other than temporary impairment recognized	443,130	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,841,135,671	2,670,766,324
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,841,135,671	2,670,766,324

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
293400, Office	Chicago	IL	12/30/2012		0	0	0	17,810
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	56,679
293700, Retail	New York	NY	12/18/2013		0	0	0	33,830
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	110,151
221000, Residential	New York	NY	02/27/2018		0	0	0	383,484
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	383,560
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	1,562,788
PL1, WS1, Office	Newark	NJ	08/15/1935		0	0	0	15,437,891
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	932,307
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	45,283
Office Building	Scranton	PA	02/01/2006		0	0	0	167,027
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	390,308
0199999. Acquired by Purchase					0	0	0	19,521,118
0399999 - Totals					0	0	0	19,521,118

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	(25)	0	(25)	(25)	4,644	244,744
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	(25)	0	(25)	(25)	4,644	244,744
0399999 - Totals					0	0	0	0	0	0	0	0	0	(25)	0	(25)	(25)	4,644	244,744

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
717611736	COURTLAND	CA		08/26/2019	4.060	1,000,000	0	2,444,909
717610957	HOLT	CA		07/29/2019	3.350	407,400	0	1,892,119
717611715	HOLTVILLE	CA		07/03/2019	4.150	871,400	0	2,715,628
717611761	HOLTVILLE	CA		09/10/2019	3.850	311,220	0	969,885
717610790	LOST HILLS	CA		09/14/2015	3.600	0	6,278,250	59,713,844
717611726	UKIAH	CA		07/01/2019	3.980	94,287,000	0	331,891,530
717611721	AMHERST	CO		07/26/2019	5.150	2,567,500	0	4,666,431
717611608	ARCADIA	FL		09/21/2018	4.540	0	2,500,000	8,800,863
717610960	TRIBUNE	KS		03/25/2015	4.600	0	16,575	3,061,645
717611760	ANGUILLA	MS		08/30/2019	4.450	848,975	0	1,391,815
717611754	CARLTON	OR		07/25/2019	4.200	323,810	0	874,393
717611741	SOUTH FULTON	TN		09/04/2019	4.400	2,087,500	0	4,315,688
0199999. Mortgages in good standing - Farm Mortgages						102,704,805	8,794,825	422,738,750
706110075	BIRMINGHAM	AL		04/14/2016	4.120	0	437,595	27,027,135
752200001	MELBOURNE	AUS		04/08/2019	2.850	0	186,937	112,623,764
752200003	SYDNEY	AUS		07/26/2019	4.750	8,053,333	4,892,220	92,325,529
706110294	CHANDLER	AZ		04/06/2017	4.160	0	66,984	17,275,635
706110860	GLENDALE	AZ		08/29/2019	4.550	5,870,356	63,450	11,022,630
706109768	PEORIA	AZ		03/13/2015	3.450	0	1,291,197	6,689,510
706109745	PHOENIX	AZ		07/29/2019	3.510	6,805,595	0	16,929,726
706110101	BUENA PARK	CA		09/01/2019	3.210	396,647	0	1,090,487
706110223	CARSON	CA		01/19/2017	3.430	0	2,051,826	9,234,376
706110833	CITY OF INDUSTRY	CA		09/17/2019	3.860	3,835,000	0	5,012,393
706110834	CITY OF INDUSTRY	CA		09/17/2019	3.860	3,596,000	0	4,697,207
706110835	CITY OF INDUSTRY	CA		09/17/2019	3.860	4,159,000	0	5,595,870
706110836	CITY OF INDUSTRY	CA		09/16/2019	3.860	1,137,500	0	1,493,843
706110837	CITY OF INDUSTRY	CA		09/16/2019	3.860	1,862,900	0	2,523,026
706110838	CITY OF INDUSTRY	CA		09/16/2019	3.860	2,704,000	0	3,636,649
706110839	CITY OF INDUSTRY	CA		09/16/2019	3.860	4,313,400	0	5,640,213
706110840	CITY OF INDUSTRY	CA		09/16/2019	3.860	2,294,500	0	2,999,216
706110238	COSTA MESA	CA		12/28/2016	3.190	0	1,181,003	70,023,183
706110203	DANVILLE	CA		05/22/2017	4.280	0	691,686	5,048,963
706110737	GOLETA	CA		07/11/2019	3.570	17,900,000	0	83,510,716
706110817	HUNTINGTON BEACH	CA		07/17/2019	3.410	50,416,000	0	85,718,912
706108417	LA MESA	CA		12/16/2010	4.600	0	11,116,376	4,323,681
706110822	LOS ANGELES	CA		08/12/2019	3.470	64,725,000	0	93,816,066
706109897	ONTARIO	CA		07/17/2019	3.900	6,058,909	0	2,688,523
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	846,373	6,794,540
706110843	REDWOOD CITY	CA		07/25/2019	3.300	46,221,480	0	84,124,861
706110819	SAN BERNARDINO	CA		08/09/2019	3.380	98,880,000	0	139,345,632
706110764	SAN DIEGO	CA		07/10/2019	3.660	103,429,500	0	203,523,780
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	5,037,190	3,003,800	14,415,152
706110481	SANTA CLARA	CA		03/06/2018	3.620	0	235,868	108,510,019
706108533	SANTA FE SPRINGS	CA		08/01/2019	5.070	1,850,007	0	7,259,746
706110826	SANTA MONICA	CA		08/15/2019	3.200	86,074,070	0	636,195,485
706110365	WALNUT CREEK	CA		05/01/2018	3.380	0	7,151,026	46,284,724
706110297	AURORA	CO		04/06/2017	4.160	0	53,928	11,959,682
706110801	DENVER	CO		08/14/2019	4.590	8,735,000	0	13,244,600
706109916	WASHINGTON	DC		08/01/2019	3.520	22,654,300	2,534,546	40,607,489
706110657	WASHINGTON	DC		07/03/2019	4.070	6,998,100	0	17,212,034
706110755	WASHINGTON	DC		08/15/2019	3.500	23,293,000	0	36,803,154
706110762	WASHINGTON	DC		08/01/2019	3.750	1,070,000	0	1,545,239
706108642	MIAMI	FL		11/10/2011	4.500	0	23,079,304	593,569,116
706108313	ORLANDO	FL		08/10/2010	5.250	0	3,533,984	625,407,654
706110308	ORLANDO	FL		05/22/2017	4.050	0	478,050	90,320,939
706110266	TAMPA	FL		02/28/2017	3.860	0	582,617	7,221,591
706110377	TAMPA	FL		06/21/2017	4.320	0	134,437	30,645,191
706110816	WINTER GARDEN	FL		07/12/2019	3.250	12,187,000	0	19,686,014
706110706	ATLANTA	GA		03/06/2019	3.700	0	367,723	33,979,057
706110707	ATLANTA	GA		03/06/2019	3.700	0	535,931	23,891,149
706110708	ATLANTA	GA		03/06/2019	3.650	0	399,048	20,873,900
706110709	ATLANTA	GA		03/06/2019	3.650	0	327,926	39,043,457
706110710	ATLANTA	GA		03/06/2019	3.750	0	170,135	26,349,931
706110852	ATLANTA	GA		07/30/2019	3.340	26,775,000	0	39,931,296

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
706110859	DECATUR	GA		09/16/2019	3.810	12,419,233	0	19,491,942
706110870	PEACHTREE CORNERS	GA		09/13/2019	3.340	34,500,000	0	50,715,738
706110442	AURORA	IL		10/12/2017	3.440	0	685,749	43,912,516
706109770	CARY	IL		03/13/2015	3.450	0	1,096,941	5,566,495
706110296	LOMBARD	IL		04/06/2017	4.160	0	65,281	12,134,127
706109765	OVERLAND PARK	KS		03/13/2015	3.450	0	2,649,260	13,826,160
706109766	OVERLAND PARK	KS		03/13/2015	3.450	0	467,482	3,621,659
706109767	SHAWNEE	KS		03/13/2015	3.450	0	913,638	4,528,838
706109961	MILFORD	MA		11/24/2015	3.690	0	2,448,974	29,056,975
706109962	MILFORD	MA		11/24/2015	3.690	0	2,409,674	25,708,914
706108481	PEABODY	MA		04/28/2011	5.050	0	4,422,283	30,025,554
706109116	PEABODY	MA		06/18/2013	3.300	0	1,919,237	67,441,038
706110179	PEABODY	MA		12/15/2016	3.510	0	1,292,397	8,987,969
706109769	ST LOUIS	MO		03/13/2015	3.450	0	1,363,250	7,457,585
706110295	ST LOUIS	MO		04/06/2017	4.160	0	51,089	12,537,602
706110815	CHARLOTTE	NC		07/12/2019	3.430	8,255,000	0	13,014,053
706110265	DURHAM	NC		02/28/2017	3.860	0	461,016	5,803,517
706108374	CARTERET	NJ		08/01/2019	4.600	4,105,056	0	8,734,904
706110757	MANAHAWKIN	NJ		07/31/2019	3.540	5,100,000	0	9,180,035
706110441	NEWARK	NJ		12/14/2017	3.630	0	942,370	21,860,969
750000296	AMSTERDAM	NLD		07/31/2019	1.600	1,293,999	0	1,831,523
706110831	SPARKS	NV		08/09/2019	3.500	19,550,000	0	31,031,817
706109556	EAST NORTHPORT	NY		12/09/2015	3.600	0	1,552,371	20,106,866
706110460	NEW YORK	NY		01/08/2018	4.210	0	704,102	76,816,968
706110851	PORTLAND	OR		08/06/2019	3.640	1,631,500	0	2,330,658
706109865	PHILADELPHIA	PA		06/23/2015	3.480	0	1,024,330	40,403,525
706109932	ARLINGTON	TX		10/19/2015	3.320	0	360,181	5,838,248
706109933	ARLINGTON	TX		10/19/2015	3.320	0	267,313	4,861,240
706110065	CARROLLTON	TX		03/15/2016	3.360	0	7,255,050	17,573,731
706110264	CARROLLTON	TX		02/28/2017	3.860	0	380,840	5,407,153
706109929	COPPELL	TX		10/19/2015	3.320	0	321,928	7,059,058
706109930	COPPELL	TX		10/19/2015	3.320	0	341,054	6,021,519
706109931	COPPELL	TX		10/19/2015	3.320	0	419,405	7,341,450
706108424	HOUSTON	TX		12/28/2010	4.390	0	3,472,396	66,801,486
706110881	HOUSTON	TX		09/26/2019	4.550	8,741,000	0	12,395,679
706110261	SAN ANTONIO	TX		02/28/2017	3.860	0	446,317	3,099,949
706109713	SALT LAKE CITY	UT		12/12/2014	3.260	0	5,577,803	13,578,899
706108334	HERNDON	VA		08/11/2010	5.810	0	9,597,148	107,725,464
706109743	AUBURN	WA		07/29/2019	3.570	1,736,875	0	3,696,001
706110036	BELLEVUE	WA		05/06/2016	3.840	0	416,725	35,505,347
706110758	BELLEVUE	WA		08/20/2019	3.830	9,900,000	0	15,056,538
706110788	BOTHELL	WA		07/22/2019	3.620	3,195,000	0	4,559,777
706110820	KIRKLAND	WA		09/03/2019	3.450	14,700,000	0	22,897,513
706110821	KIRKLAND	WA		09/03/2019	3.450	24,000,000	0	36,607,764
706109742	TACOMA	WA		07/29/2019	3.570	665,382	0	1,842,481
0599999. Mortgages in good standing - Commercial mortgages-all other						777,125,833	118,739,573	4,533,689,930
0899999. Total Mortgages in good standing						879,830,638	127,534,398	4,956,428,680
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						879,830,638	127,534,398	4,956,428,680

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110588	PHOENIX	AZ		09/05/2018	09/26/2019	22,759,500	0	0	0	0	0	0	22,759,500	22,759,500	0	0	0
706109794	BEVERLY HILLS	CA		04/15/2015	08/15/2019	76,359,340	0	0	0	0	0	0	76,359,340	76,359,340	0	0	0
706109270	CITY OF INDUSTRY	CA		05/01/2019	09/17/2019	2,533,302	0	(3,448)	0	0	(3,448)	0	2,509,260	2,426,316	0	(82,944)	(82,944)
706105015	GOLETA	CA		10/10/2003	07/11/2019	18,028,642	0	0	0	0	0	0	17,333,234	17,333,234	0	0	0
706109053	LOS ANGELES	CA		03/07/2013	07/10/2019	8,868,913	0	0	0	0	0	0	8,868,913	8,868,913	0	0	0
706108708	SAN DIEGO	CA		06/21/2012	07/10/2019	10,850,790	0	0	0	0	0	0	10,850,790	10,850,790	0	0	0
706110541	SAN DIEGO	CA		04/27/2018	07/12/2019	33,287,910	0	0	0	0	0	0	33,155,382	33,155,382	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012	08/01/2019	16,358,511	0	0	0	0	0	0	16,091,131	16,091,131	0	0	0
706108417	SAN JOSE	CA		12/16/2010	08/22/2019	5,261,981	0	0	0	0	0	0	16,260,438	16,034,524	0	(225,913)	(225,913)
706109674	TORRANCE	CA		11/21/2014	07/12/2019	29,519,424	0	0	0	0	0	0	29,519,484	29,519,484	0	0	0
717610734	UKIAH	CA		10/01/2013	07/01/2019	40,165,000	0	0	0	0	0	0	40,165,000	40,165,000	0	0	0
706108312	WASHINGTON	DC		08/12/2010	07/03/2019	9,301,155	0	0	0	0	0	0	9,212,256	9,212,256	0	0	0
706110062	ORLANDO	FL		04/20/2016	08/19/2019	2,747,949	0	0	0	0	0	0	2,710,904	2,710,904	0	0	0
706110131	ST PETERSBURG	FL		06/09/2016	07/01/2019	6,346,856	0	0	0	0	0	0	6,346,856	6,346,856	0	0	0
706108729	DECATUR	GA		04/02/2012	09/16/2019	7,662,432	0	(1,742)	0	0	(1,742)	0	7,517,131	7,490,108	0	(27,023)	(27,023)
717610299	LAKE VIEW	IA		12/21/2010	08/23/2019	934,294	0	0	0	0	0	0	876,777	876,777	0	0	0
717608647	AUBURN	IL		07/12/1999	07/01/2019	131,750	0	0	0	0	0	0	131,750	131,750	0	0	0
717610899	MER ROUGE	LA		11/21/2014	09/12/2019	844,535	0	0	0	0	0	0	844,535	844,535	0	0	0
706109701	CAMBRIDGE	MA		10/01/2017	08/05/2019	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0
717610547	PIPESTONE	MN		09/05/2012	09/17/2019	331,250	0	0	0	0	0	0	311,000	311,000	0	0	0
717611008	PIPESTONE	MN		08/12/2015	09/17/2019	655,000	0	0	0	0	0	0	632,500	632,500	0	0	0
717610838	WINTHROP	MN		04/23/2014	07/08/2019	898,136	0	0	0	0	0	0	883,560	883,560	0	0	0
717610841	WINTHROP	MN		04/23/2014	07/08/2019	553,963	0	0	0	0	0	0	533,000	533,000	0	0	0
706109449	CHARLOTTE	NC		03/06/2014	07/12/2019	1,526,250	0	0	0	0	0	0	1,526,250	1,526,250	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012	09/05/2019	81,533,660	0	(7,260)	0	0	(7,260)	0	80,262,666	80,262,666	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004	07/31/2019	721,078	0	0	0	0	0	0	219,854	219,854	0	0	0
750000039	BREDA	NLD		03/15/2013	09/16/2019	11,603,003	0	0	0	0	0	1,541,282	13,054,223	11,119,935	(1,934,288)	0	(1,934,288)
706110063	NASHVILLE	TN		04/20/2016	08/19/2019	8,243,847	0	0	0	0	0	0	8,132,711	8,132,711	0	0	0
706110046	AUSTIN	TX		04/20/2016	08/19/2019	12,823,762	0	0	0	0	0	0	12,650,883	12,650,883	0	0	0
706109576	HOUSTON	TX		08/15/2014	08/29/2019	10,389,052	0	(86)	0	0	(86)	0	4,824,990	4,824,990	0	0	0
706109577	HOUSTON	TX		08/15/2014	08/29/2019	44,975,678	0	(116)	0	0	(116)	0	44,332,931	44,332,815	0	(116)	(116)
706109686	HOUSTON	TX		10/21/2014	09/24/2019	4,903,409	0	1,280	0	0	1,280	0	4,908,482	4,909,770	0	1,288	1,288
706110061	HOUSTON	TX		04/20/2016	08/19/2019	24,426,213	0	0	0	0	0	0	24,096,921	24,096,921	0	0	0
706110060	HUMBLE	TX		04/20/2016	08/19/2019	6,717,209	0	0	0	0	0	0	6,626,653	6,626,653	0	0	0
706109610	SPRING	TX		05/01/2018	07/11/2019	1,214,026	0	0	0	0	0	0	1,217,460	1,219,200	0	1,740	1,740
706108432	ALEXANDRIA	VA		01/18/2011	08/02/2019	8,069,775	0	0	0	0	0	0	7,949,199	7,949,199	0	0	0
717609687	TIETON	WA		10/31/2006	08/29/2019	495,000	0	0	0	0	0	0	395,000	395,000	0	0	0
717611162	TIETON	WA		02/02/2016	08/29/2019	660,000	0	0	0	0	0	0	615,000	615,000	0	0	0
0199999. Mortgages closed by repayment						537,702,595	0	(11,372)	0	0	(11,372)	1,541,282	539,685,964	537,418,707	(1,934,288)	(332,968)	(2,267,256)
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
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	10,686	10,686	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	34,620	34,620	0	0	0
717611072	JONESBORO	AR		08/27/2015		0	0	0	0	0	0	0	35,990	35,990	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	51,352	51,352	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	15,848	15,848	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	60,837	60,837	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	47,786	47,786	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	47,643	47,643	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	13,865	13,865	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	35,381	35,381	0	0	0
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	0	64,955	64,955	0	64,955
706109669	CAVE CREEK	AZ		12/12/2014		0	0	0	0	0	0	0	29	29	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	125,944	125,944	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	37,174	37,174	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	1,761	1,761	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,146	1,146	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,346	1,346	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 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					
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	1,632	1,632	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	22,585	22,585	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	71,075	71,075	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	916	916	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	2,220	2,220	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	47,637	47,637	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	54,492	54,492	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	10,391	10,391	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	97,883	97,883	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,833	1,833	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,002	1,002	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	25,478	25,478	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	134,559	134,559	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	208,170	208,170	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	48,761	48,761	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	51,861	51,861	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	74,755	74,755	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	59,456	59,456	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	47,851	47,851	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	203,968	203,968	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	141,777	141,777	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	63,044	63,044	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	31,207	31,207	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	56,748	56,748	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	164,346	164,346	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	15,406	15,406	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	122,312	122,312	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	0	0	0	0	0
717611459	BUTTONWILLOW	CA		11/09/2017		0	0	0	0	0	0	0	365,870	365,870	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	50,796	50,796	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	29,076	29,076	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	46,469	46,469	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	180,818	180,818	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	29,877	29,877	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	112,540	112,540	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	166,609	166,609	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	47,789	47,789	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	241,288	241,288	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	71,379	71,379	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	92,892	92,892	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	66,749	66,749	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	51,555	51,555	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	85,805	85,805	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	44,358	44,358	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	166,838	166,838	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	79,179	79,179	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	20,633	20,633	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	7,109	7,109	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	66,085	66,085	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	43,046	43,046	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	104,833	104,833	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	113,297	113,297	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,480	14,480	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	13,957	13,957	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 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					
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	43,703	43,703	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	12,733	12,733	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	82,397	82,397	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	80,441	80,441	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	30,381	30,381	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	181,963	181,963	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	258,185	258,185	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	58,672	58,672	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	518,913	518,913	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	67,228	67,228	0	0	0
706109270	CITY OF INDUSTRY	CA		05/01/2019		0	0	0	0	0	0	0	20,594	20,594	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	52,592	52,592	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	48,706	48,706	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,390	21,390	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,651	21,651	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	17,879	17,879	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	16,743	16,743	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	35,489	35,489	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	55,120	55,120	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	48,277	48,277	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	5,675	5,675	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	41,482	41,482	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	16,744	16,744	0	0	0
706108330	COMPTON	CA		05/01/2019		0	0	0	0	0	0	0	37,413	37,413	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	13,279	13,279	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	101,103	101,103	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	106,115	106,115	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	74,068	74,068	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	292,917	292,917	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	22,696	22,696	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	137,277	137,277	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	155,382	155,382	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	1,494,007	1,494,007	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	34,570	34,570	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	159,258	159,258	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	226,296	226,296	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	126,979	126,979	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	54,576	54,576	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	55,574	55,574	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	503,636	503,636	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	123,860	123,860	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	46,500	46,500	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	11,210	11,210	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	327,754	327,754	0	0	0
706110174	DANVILLE	CA		09/08/2016		0	0	0	0	0	0	0	32,028	32,028	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	12,675	12,675	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	38,360	38,360	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	34,616	34,616	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	4,893	4,893	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	128,622	128,622	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	15,173	15,173	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	126,989	126,989	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	266,896	266,896	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	18,374	18,374	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	148,939	148,939	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	150,879	150,879	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 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					
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	46,812	46,812	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	20,109	20,109	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	125,599	125,599	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	346,642	346,642	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	148,614	148,614	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	52,703	52,703	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	211,128	211,128	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	17,296	17,296	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	103,301	103,301	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	28,942	28,942	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	27,055	27,055	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	33,544	33,544	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	26,198	26,198	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	148,105	148,105	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	142,565	142,565	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	84,714	84,714	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	142,231	142,231	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	536,662	536,662	0	0	0
706108873	LOS ANGELES	CA		10/01/2017		0	0	0	0	0	0	0	22,084	22,084	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	69,524	69,524	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	314,126	314,126	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	88,558	88,558	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	746,500	746,500	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	715,938	715,938	0	0	0
717611665	LOST HILLS	CA		12/28/2018		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	862,800	862,800	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	134,575	134,575	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	23,859	23,859	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	105,191	105,191	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	39,695	39,695	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	115,880	115,880	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	335,959	335,959	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	7,520	7,520	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	10,389	10,389	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	50,031	50,031	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	28,993	28,993	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	90,008	90,008	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	19,127	19,127	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	28,517	28,517	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	205,922	205,922	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	83,733	83,733	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	328,802	328,802	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	118,384	118,384	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	86,888	86,888	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	84,491	84,491	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	26,660	26,660	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	19,893	19,893	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	6,111	6,111	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	9,931	9,931	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	16,195	16,195	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	18,334	18,334	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	16,416	16,416	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	47,099	47,099	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	65,960	65,960	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	13,226	13,226	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	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 Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	89,427	89,427	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	71,180	71,180	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	171,125	171,125	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	91,209	91,209	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	429,570	429,570	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	51,802	51,802	0	0	0
706109997	SAN DIEGO	CA		12/29/2015		0	0	0	0	0	0	0	64,260	64,260	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	96,194	96,194	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	110,450	110,450	0	0	0
706110541	SAN DIEGO	CA		04/27/2018		0	0	0	0	0	0	0	44,176	44,176	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	221,870	221,870	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	38,516	38,516	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	356,537	356,537	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	6,084	6,084	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	31,046	31,046	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	106,938	106,938	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,142	4,142	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	431,023	431,023	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	120,860	120,860	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	31,031	31,031	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	41,949	41,949	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	67,449	67,449	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	126,051	126,051	0	0	0
706108417	SAN JOSE	CA		12/16/2010		0	0	0	0	0	0	0	48,346	48,346	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	64,463	64,463	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	42,780	42,780	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	390,327	390,327	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	197,993	197,993	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	65,251	65,251	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	3,007	3,007	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	22,561	22,561	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	34,794	34,794	0	0	0
706108533	SANTA FE SPRINGS	CA		08/01/2019		0	0	0	0	0	0	0	11,277	11,277	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	139,895	139,895	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	3,574	3,574	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	10,979	10,979	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	12,740	12,740	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	20,551	20,551	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	8,648	8,648	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	38,041	38,041	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	184,988	184,988	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	138,637	138,637	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	117,092	117,092	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	33,210	33,210	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	44,093	44,093	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	71,040	71,040	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	31,281	31,281	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	30,600	30,600	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	515,405	515,405	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	117,917	117,917	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	188,817	188,817	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	148,074	148,074	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	75,265	75,265	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	298,185	298,185	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	146,307	146,307	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	146,827	146,827	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	163,460	163,460	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	133,807	133,807	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	255,289	255,289	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 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					
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	76,687	76,687	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	137,188	137,188	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	52,063	52,063	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	62,948	62,948	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	262,500	262,500	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	94,700	94,700	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	148,000	148,000	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	343,858	(18,686)	0	(18,686)
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	119,647	119,898	250	0	250
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	17,957	17,957	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	33,963	33,963	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	59,354	59,354	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	279,001	279,001	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	29,928	29,928	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	108,238	108,238	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	123,051	123,051	0	0	0
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	17,073	17,073	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	171,651	171,651	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	152,419	152,419	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	22,194	22,194	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	58,152	58,152	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	22,276	22,276	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	89,952	89,952	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	86,527	86,527	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	45,054	45,054	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	2,348	2,348	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	95,740	95,740	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	19,672	19,672	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	21,297	21,297	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	39,204	39,204	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	72,357	72,357	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	10,309	10,309	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	46,524	46,524	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	4,263	4,263	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	2,163	2,163	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	360,044	360,044	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	216,455	216,455	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	53,326	53,326	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	121,959	121,959	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	261,559	261,559	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	647,274	647,274	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	674,598	674,598	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	141,353	141,353	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	74,053	74,053	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	239,051	239,051	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	87,775	87,775	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	196,841	196,841	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	22,511	22,511	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	141,740	141,740	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	85,816	85,816	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	444,621	444,621	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	73,772	73,772	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	224,759	224,759	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	15,385	15,385	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	35,392	35,392	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,244	2,244	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	186,864	186,864	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	355,415	355,415	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	350,123	350,123	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 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					
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	150,964	150,964	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	38,486	38,486	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	2,463	2,463	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	66,738	66,738	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	23,270	23,270	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	85,509	85,509	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	61,072	61,072	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	41,759	41,759	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	46,485	46,485	0	0	0
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	107,548	107,548	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	577,199	577,199	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	39,798	39,798	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	27,915	27,915	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	259,419	259,419	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	417,139	417,139	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	41,197	41,197	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	6,345	6,345	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	9,355	9,355	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	424,802	424,802	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	424,802	424,802	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	94,150	94,150	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	93,757	93,757	0	0	0
717611220	SEBRING	FL		07/28/2016		0	0	0	0	0	0	0	780,000	780,000	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	31,732	31,732	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	13,417	13,417	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	21,277	21,277	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	110,383	110,383	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	87,500	87,500	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	39,426	39,426	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	62,093	62,093	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	123,669	123,669	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	43,216	43,216	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	89,719	89,719	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	46,648	46,648	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	18,209	18,209	0	0	0
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	13,987	13,987	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	104,006	104,006	0	0	0
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	9,725	9,725	0	0	0
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	2,080	2,080	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	51,772	51,772	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	24,715	24,715	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	64,176	64,176	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	5,200	5,200	0	0	0
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	2,504,706	2,451,187	(53,519)	0	(53,519)
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	15,859	12,466	(3,393)	0	(3,393)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	44,133	33,312	(10,821)	0	(10,821)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	74,733	60,229	(14,504)	0	(14,504)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	126,907	(32,787)	0	(32,787)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	160,718	136,755	(23,963)	0	(23,963)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	121,619	122,269	651	0	651
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	281,086	283,960	2,875	0	2,875
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	751,716	706,777	(44,939)	0	(44,939)
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	(5,950)	(5,950)	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	22,365	22,365	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	57,517	57,517	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	42,594	42,594	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	22,286	22,286	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 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					
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	62,959	62,959	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	2,301	2,301	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	53,863	53,863	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	1,110	1,110	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	19,187	19,187	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	26,970	26,970	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,013	12,013	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,729	12,729	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	165,143	165,143	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	24,815	24,815	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	43,531	43,531	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	142,706	142,706	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	714,183	714,183	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	7,556	7,556	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	10,017	10,017	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,151	6,151	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	4,393	4,393	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	119,374	119,374	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	274,220	274,220	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	102,047	102,047	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	41,857	41,857	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	22,427	22,427	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	1,289	1,289	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	35,252	35,252	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	46,376	46,376	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	64,331	64,331	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	1,604	1,604	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	36,229	36,229	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	12,152	12,152	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	45,603	45,603	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	7,736	7,736	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	716	716	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	90,396	90,396	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	9,958	9,958	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	16,855	16,855	0	0	0
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	21,073	21,073	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	46,535	46,535	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	41,151	41,151	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	184,258	184,258	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	20,455	20,455	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	657,125	657,125	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	26,708	26,708	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	11,911	11,911	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	22,098	22,098	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	12,778	12,778	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	15,960	15,960	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	4,059	4,059	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	74,808	74,808	0	0	0
706105652	EVANSVILLE	IN		11/01/2018		0	0	0	0	0	0	0	162,865	162,865	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	72,407	72,407	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	170,128	170,128	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	7,796	7,796	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	39,497	39,497	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	20,724	20,724	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	383,509	383,509	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	46,339	46,339	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	8,177	8,177	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	15,981	15,981	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	62,191	62,191	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 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					
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	13,030	13,030	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	56,978	56,978	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	133,284	133,284	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	50,333	50,333	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	78,711	78,711	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	19,680	19,680	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	84,351	84,351	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	298,015	298,015	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	85,685	85,685	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	80,504	80,504	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	150,467	150,467	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	729,699	729,699	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	122,655	122,655	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	87,573	87,573	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	89,001	89,001	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	134,759	134,759	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	312,928	312,928	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	43,221	43,221	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	181,145	181,145	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	144,251	144,251	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	87,113	87,113	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	67,613	67,613	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	6,392	6,392	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	37,210	37,210	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	713,030	713,030	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	79,897	79,897	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018		0	0	0	0	0	0	0	109,712	109,712	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	55,170	55,170	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	15,494	15,494	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	49,964	49,964	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	27,394	27,394	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	328,473	328,473	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	1,031	1,031	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	8,412	8,412	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	22,370	22,370	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	157,492	157,492	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	2,320	2,320	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	55,894	55,894	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	183	183	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	260,362	260,362	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	129,864	129,864	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	124,639	124,639	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	121,472	121,472	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	88,405	88,405	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	15,802	15,802	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	20,534	20,534	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	1,491	1,491	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	2,446	2,446	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	140,624	140,624	0	0	0
706109963	GUADALAJARA	MEX		01/26/2016		0	0	0	0	0	0	0	0	0	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	4,655	4,655	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	47,660	47,660	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	3,653	3,653	0	0	0
717611573	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	101,243	101,243	0	0	0
717611592	EDWARDSBURG	MI		12/10/2018		0	0	0	0	0	0	0	30,753	30,753	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	2,865	2,865	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	2,922	2,922	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	22,499	22,499	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	90,494	90,494	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 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					
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	19,058	19,058	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	36,817	36,817	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	52,581	52,581	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	13,514	13,514	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	158,548	158,548	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	62,896	62,896	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	10,011	10,011	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	1,232	1,232	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	9,173	9,173	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	10,873	10,873	0	0	0
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	26,748	26,748	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	17,418	17,418	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	14,943	14,943	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	112,984	112,984	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	6,750	6,750	0	0	0
717611008	PIPESTONE	MN		08/12/2015		0	0	0	0	0	0	0	7,500	7,500	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	13,182	13,182	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,905	3,905	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	1,802	1,802	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	54,161	54,161	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	18,406	18,406	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	16,873	16,873	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	14,511	14,511	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	12,324	12,324	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	10,181	10,181	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	11,022	11,022	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	23,845	23,845	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	26,014	26,014	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	28,353	28,353	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	10,550	10,550	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	34,247	34,247	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	14,628	14,628	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	12,101	12,101	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	5,850	5,850	0	0	0
717610875	INDIANOLA	MS		08/14/2014		0	0	0	0	0	0	0	65,089	65,089	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	34,857	34,857	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	15,791	15,791	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	28,986	28,986	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	2,851	2,851	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	21,051	21,051	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	3,709	3,709	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	10,860	10,860	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	58,981	58,981	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	2,020	2,020	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	15,870	15,870	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	10,647	10,647	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	53,367	53,367	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	90,602	90,602	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	427,717	427,717	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	80,271	80,271	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	49,806	49,806	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	150,322	150,322	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	16,836	16,836	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	246,940	246,940	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	9,231	9,231	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	42,348	42,348	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	10,221	10,221	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	40,111	40,111	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	56,486	56,486	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	12,442	12,442	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 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					
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	68,166	68,166	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	34,083	34,083	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	316,226	316,226	0	0	0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		0	0	0	0	0	0	0	131,772	131,772	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	97,653	97,653	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	179,430	179,430	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	54,969	54,969	0	0	0
706108374	CARTERET	NJ		08/01/2019		0	0	0	0	0	0	0	44,805	44,805	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	91,994	91,994	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	125,865	125,865	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	41,941	41,941	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	122,908	122,908	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	18,230	18,230	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	114,643	114,643	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	33,057	33,057	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	157,243	157,243	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	39,440	39,440	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	313,222	313,222	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	177,777	177,777	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	60,255	60,255	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	115,732	115,732	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	90,736	90,736	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	72,606	72,606	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	21,514	21,514	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	20,510	20,510	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	14,917	14,917	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	37,291	37,291	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	44,750	44,750	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	401,875	401,875	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	46,389	46,389	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	10,545	10,545	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	59,926	59,926	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	122,859	122,859	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	240,453	240,453	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	33,248	33,248	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	28,880	28,880	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	120,590	120,590	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	135,423	135,423	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	143,979	143,979	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	240,188	240,188	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	406,263	406,263	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	871	871	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	71,387	71,387	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	1,629	1,629	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	74,345	74,345	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	20,092	20,092	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	137,825	137,825	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	42,193	42,193	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	92,328	92,328	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	26,923	26,923	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	41,591	41,591	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	205,175	205,175	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	51,275	51,275	0	0	0
706109384	LONG ISLAND CITY	NY		03/10/2014		0	0	0	0	0	0	0	315,486	315,486	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	10,949	10,949	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	316,497	316,497	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	69,544	69,544	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	193,774	193,774	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	369,940	369,940	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	61,941	61,941	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 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					
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	57,151	57,151	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	156,342	156,342	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	924,442	924,442	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	73,044	73,044	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	47,134	47,134	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	57,987	57,987	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	23,076	23,076	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	118,538	118,538	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	33,434	33,434	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	93,949	93,949	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	58,438	58,438	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	75,789	75,789	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	72,610	72,610	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	81,941	81,941	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	36,794	36,794	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	160,553	160,553	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	34,240	34,240	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	95,325	95,325	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	293,714	293,714	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	59,069	59,069	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	104,619	104,619	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	100,562	100,562	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	61,321	61,321	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	96,517	96,517	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	103,773	103,773	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	19,422	19,422	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	14,912	14,912	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	930,280	930,280	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	124,770	124,770	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	101,152	101,152	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	11,603	11,603	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	108,519	108,519	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	231,576	231,576	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	54,353	54,353	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	13,095	13,095	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	59,184	59,184	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	8,827	8,827	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	12,509	12,509	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	44,238	44,238	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	15,082	15,082	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	63,548	63,548	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	487	487	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	902	902	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	20,958	20,958	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	5,686	5,686	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	172	172	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	25,540	25,540	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	42,996	42,996	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	27,687	27,687	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	38,366	38,366	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	12,900	12,900	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	13,945	13,945	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	488	488	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	23,950	23,950	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	592	592	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
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	32,378	32,378	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	23,021	23,021	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 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					
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	833	833	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	22,129	22,129	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	26,499	26,499	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	113,409	113,409	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	66,386	66,386	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	123,296	123,296	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	30,667	30,667	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	773	773	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	54,998	54,998	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	11,405	11,405	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	25,024	25,024	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	24,655	24,655	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	950	950	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	90,028	90,028	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	23,719	23,719	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	175,014	175,014	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	20,630	20,630	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	94,879	94,879	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	139,396	139,396	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	27,664	27,664	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	8,215	8,215	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	40,817	40,817	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	37,030	37,030	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	22,504	22,504	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	782	782	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	827	827	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	23,198	23,198	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	778	778	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	53,459	53,459	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	13,457	13,457	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	595	595	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	48,583	48,583	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	102,329	102,329	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	700,000	700,000	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	70,161	70,161	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	253,755	253,755	0	0	0
706109711	BLUE BELL	PA		12/15/2014		0	0	0	0	0	0	0	49,087	49,087	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	30,137	30,137	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	26,953	26,953	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	140,465	140,465	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	457,117	457,117	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	167,201	167,201	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	39,639	39,639	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	31,918	31,918	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	117,920	117,920	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	86,493	86,493	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	65,150	65,150	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	116,807	116,807	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	27,162	27,162	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	11,851	11,851	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	36,639	36,639	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	13,648	13,648	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	14,657	14,657	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	17,238	17,238	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	19,922	19,922	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	100,060	100,060	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	601,390	601,390	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	28,065	28,065	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 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					
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	127,882	127,882	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	22,631	22,631	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	16,796	16,796	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	75,868	75,868	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	82,572	82,572	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	76,363	76,363	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	178,941	178,941	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	291,696	291,696	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	155,157	155,157	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	261,861	261,861	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	43,656	43,656	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	273,053	273,053	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	21,881	21,881	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	13,131	13,131	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	13,908	13,908	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	20,228	20,228	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	21,429	21,429	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	26,352	26,352	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	15,223	15,223	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	606,790	606,790	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	169,050	169,050	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	10,017	10,017	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	19,951	19,951	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	38,638	38,638	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	132,589	132,589	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	916	916	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	209,392	209,392	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	306,266	306,266	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	189,350	189,350	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	27,653	27,653	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	22,960	22,960	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	8,581	8,581	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	28,423	28,423	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	12,654	12,654	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	43,249	43,249	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	1,260	1,260	0	0	0
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	788	788	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	8,057	8,057	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	12,081	12,081	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	6,807	6,807	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	7,853	7,853	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	11,207	11,207	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	2,864	2,864	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	120,454	120,454	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	483,289	483,289	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	283,084	283,084	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	100,594	100,594	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	499,401	499,401	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	18,847	18,847	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	23,680	23,680	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	31,131	31,131	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	104,144	104,144	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	137,061	137,061	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	103,438	103,438	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	220,283	220,283	0	0	0
706109576	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	37,367	37,367	0	0	0
706109577	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	161,773	161,773	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	745	745	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	83,155	83,155	0	0	0
706110512	HOUSTON	TX		03/09/2018		0	0	0	0	0	0	0	2,759,275	2,759,275	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 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					
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	9,031	9,031	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	22,868	22,868	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	1,461	1,461	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	173,272	173,272	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	101,862	101,862	0	0	0
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	1,146	1,146	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	544	544	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	68,133	68,133	0	0	0
706110207	PFLUGERVILLE	TX		09/09/2016		0	0	0	0	0	0	0	0	0	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	117,864	117,864	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	5,779	5,779	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	37,897	37,897	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	83,857	83,857	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	51,974	51,974	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	1,031	1,031	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	16,299	16,299	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	310,344	310,344	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	231,795	231,795	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	172,628	172,628	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	8,708	8,708	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	23,226	23,226	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	16,763	16,763	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	39,379	39,379	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	102,154	102,154	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	40,692	40,692	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	81,922	81,922	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	17,433	17,433	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	45,859	45,859	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	187,490	187,490	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	16,800	16,800	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	53,296	53,296	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	172,678	172,678	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	314,003	314,003	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	380,632	380,632	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	187,368	187,368	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	170,207	170,207	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	52,204	52,204	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	5,901	5,901	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	112,936	112,936	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	91,560	91,560	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	177,554	177,554	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	242,825	242,825	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	16,896	16,896	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	200,331	200,331	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	275,048	275,048	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	53,412	53,412	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	55,914	55,914	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	130,590	130,590	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	916	916	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	31,270	31,270	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	6,881	6,881	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	1,034	1,034	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	201,335	201,335	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	257,765	257,765	0	0	0
706109632	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	99,285	99,285	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	98,794	98,794	0	0	0
706110054	BELLEVUE	WA		11/18/2016		0	0	0	0	0	0	0	25,627	25,627	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	20,096	20,096	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	83,611	83,611	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 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					
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	79,546	79,546	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	62,401	62,401	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	101,939	101,939	0	0	0
706110342	ISSAQUAH	WA		06/06/2017		0	0	0	0	0	0	0	68,928	68,928	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	94,624	94,624	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	74,186	74,186	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	112,817	112,817	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	54,544	54,544	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	583	583	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	61,002	61,002	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	53,721	53,721	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	113,066	113,066	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	132,063	132,063	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	32,898	32,898	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	88,659	88,659	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	168,285	168,285	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	101,974	101,974	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	139,163	139,163	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	32,551	32,551	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	168,509	168,509	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	30,493	30,493	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	41,630	41,630	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	54,030	54,030	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	136,445	136,445	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	2,662	2,662	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	39,092	39,092	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	1,457	1,457	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	28,167	28,167	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	599	599	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	8,609	8,609	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	38,162	38,162	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	283,633	283,633	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	92,092,397	91,958,515	(133,881)	0	(133,881)
0599999 - Totals						537,702,595	0	(11,372)	0	0	(11,372)	1,541,282	631,778,361	629,377,223	(2,068,169)	(332,968)	(2,401,137)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		0	262,500	0	0	0.350
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C		06/12/2019		0	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	(8,815)	0	0	4.170
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		314,865	19,798	0	0	4.348
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	0	550,000	0	0	0.420
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.		06/18/2018	3	0	6,919,626	0	0	3.200
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	0	87,924	0	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Partners VIII, L.P.		03/28/2019	3	0	208,568	0	0	0.411
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	0	900,000	0	0	0.450
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	0	2,689,041	0	0	0.490
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	0	9,187	0	0	0.104
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	0	30,152	0	0	0.300
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners V, L.P.		08/26/2019	3	187,918	0	0	0	2.000
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	0	2,525,320	0	0	1.400
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	602,699	0	0	5.542
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	(73,203)	0	0	6.587
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	0	14,865	0	0	0.545
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	0	113,540	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	3,987,412	0	0	0.229
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Partners IX, LP		09/23/2019		419,716	0	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	630,485	0	0	0.040
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	0	2,135,802	0	0	2.168
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	585,000	0	0	1.130
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	0	65,611	0	0	0.193
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	2,139,554	0	0	12.220
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		0	402,500	0	0	1.579
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		0	834,966	0	0	2.332
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP		11/01/2012		0	351,608	0	0	0.593
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	0	358,321	0	0	19.620
000000-00-0	Collagen Holdings, LLC - PICA	Oakland	CA	Collagen Holdings, LLC		08/01/2019	3	6,000,000	0	0	0	2.655
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	313,675	0	0	15.000
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	831,345	0	0	4.200
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	5,653	0	0	2.827
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	0	(437,538)	0	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	0	(83,134)	0	0	0.175
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	1,094,992	0	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	3,230,892	0	0	4.000
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	EIF US Power IV, LLC		11/28/2011		0	431,645	0	0	0.705
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	990,101	0	0	0.823
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	1,407,951	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	50,056	0	0	0.570
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	8,306,954	0	0	0.280
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	1,754,552	0	0	2.250
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar Capital Partners IX, L.P.		07/03/2019	3	4,764,096	0	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	558,141	0	0	2.840
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX Opportunities Fund I		07/08/2019	3	1,401,273	651,636	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	305,164	0	0	0.110
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	0	294,154	0	0	3.236
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	(1,084,543)	0	0	0.452
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	24,747	0	0	0.300
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	340,000	0	0	0.648
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	609,142	0	0	5.000
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	609,142	0	0	1.111
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	2,772,090	0	0	1.591
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	0	2,777,731	0	0	5.380
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	AIG Highstar GP II, LP		09/30/2019		3,527,493	0	0	0	0.808
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	AIG Highstar GP III Prism Fund, L.P.		09/30/2019		5,757,063	0	0	0	1.330
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		0	5,203,592	0	0	1.330

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 Administrative Symbol/ Market Indicator							
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	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	55,696	0	0	1.515
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012		0	29,122	0	0	10.900
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	0	(1,176,869)	0	0	21.000
000000-00-0	KNPAK Holdings, L.P. - PICA	Mount Kisco	NY	KNPAK GP, LLC		07/01/2019	3	8,000,000	8,000,000	0	0	2.388
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	3,355,044	0	0	9.372
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	2,916,869	0	0	5.133
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	2,727,792	0	0	0.760
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	53,323	0	0	1.270
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	141,876	0	0	4.130
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	0	523,328	0	0	2.676
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	0	30,000	0	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	0	599,500	0	0	19.230
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	NF III GP, LLC		09/30/2019	3	4,338,758	0	0	0	13.060
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		6,332,110	0	0	0	1.568
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	0	126,808	0	0	1.910
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	0	166,423	0	0	3.080
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	0	148,217	0	0	3.080
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	0	5,893,136	0	0	0.690
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Eurocore GP S.A R.L (Transfer from SCH D)		08/31/2019		189,687,686	0	0	0	55.595
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA (2)	Luxembourg	LUX	Eurocore GP S.A R.L (Transfer from Rock Marty)		09/30/2019		0	64,839,761	0	0	0.000
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	(140,491)	0	0	0.319
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	288,446	0	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.		03/11/2016		0	3,583,563	0	0	3.335
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	0	28,865	0	0	5.828
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	(308,497)	0	0	7.781
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	22,388,791	0	0	19.520
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners VI, L.P.		07/11/2019	3	1,276,305	4,134	0	0	1.060
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	4,954,446	0	0	0.578
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	217,942	0	0	0.323
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		0	173,284	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	116,514	0	0	0.553
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners IV, L.P.		03/15/2019	3	0	1,523,609	0	0	0.313
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	3,150,133	0	0	0.380
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	0	497,350	0	0	0.980
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	0	6,995,000	0	0	1.250
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	0	128,000	0	0	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	139,570	0	0	1.075
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	0	1,047,045	0	0	0.870
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	(433,311)	0	0	0.490
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	0	106,150	0	0	0.311
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	209,569	0	0	4.661
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	0	42,360	0	0	0.533
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	267,002	0	0	0.334
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Trimaran Investments II, LLC		02/07/2001	3	0	3,155	0	0	2.697
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	420,674	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	312,689	0	0	6.000
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	1,137,894	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	482,311	0	0	0.848
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	183,333	0	0	0.067
1599999. Joint Venture Interests - Common Stock - Unaffiliated								232,007,283	193,415,157	0	0	XXX
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	631,125	0	0	49.500
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America		05/06/2019		0	5,000,000	0	0	100.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	0	9,018,842	0	0	71.240
000000-00-0	Prudential Impact Investments Private Equity LLC	Newark	NJ	The Prudential Insurance Company of America		06/12/2015		0	36,100,000	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America		10/01/2013		0	194,904	0	0	80.600

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 Administrative Symbol/ Market Indicator							
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
1699999. Joint Venture Interests - Common Stock - Affiliated								0	50,944,871	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans, LA	LA	Redmellon 579 Holdings LLC		07/14/2017		0	2,749,525	0	0	80.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,749,525	0	0	XXX
000000-00-0	GA Cal Crossings, LLC (STAT)	San Diego	CA	PGIM, Inc.		03/13/2019		0	132,406	0	0	50.000
000000-00-0	GA Clarendon, LLC (STAT)	Arlington	VA	PGIM, Inc.		09/28/2018		0	7,549,203	0	0	75.000
000000-00-0	Manor at Harbour Island, LLC	Tampa	FL	PGIM, Inc.		02/29/2016		0	516,669	0	0	90.000
1899999. Joint Venture Interests - Real Estate - Affiliated								0	8,198,278	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	3,829	0	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Prudential		03/26/2018		0	42,350,000	0	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated								0	42,353,829	0	0	XXX
000000-00-0	Halsey Street Investments, LLC	Newark	NJ	Halsey Street Investments, LLC		02/28/2005		0	10,000,000	0	0	100.000
000000-00-0	Prudential Customer Solutions LLC	Wilmington	DE	Direct		10/14/2016		0	1,300,000	0	0	100.000
2299999. Joint Venture Interests - Other - Affiliated								0	11,300,000	0	0	XXX
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019	New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2FE	06/19/2019		0	750,977	0	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019	New York	NY	Liberty Mutual AD9	2FE	06/19/2019		0	737,986	0	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated								0	1,488,962	0	0	XXX
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.	Irvine	CA	WNC Managing Partners 47, LLC		08/14/2019		25,000,000	0	0	0	18.570
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								25,000,000	0	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	(1,796)	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated								0	(1,796)	0	0	XXX
4499999. Total - Unaffiliated								257,007,283	197,651,848	0	0	XXX
4599999. Total - Affiliated								0	112,796,978	0	0	XXX
4699999 - Totals								257,007,283	310,448,826	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	Accion Venture Lab, LP	Cambridge	MA	Asset was partially disposed	07/22/2019	09/06/2019	0	0	0	0	0	0	0	9,537	9,537	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	56,896	0	(56,896)	0	(56,896)	0
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	Asset was partially disposed	06/18/2018	07/31/2019	0	0	0	0	0	0	0	115,453	115,453	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	09/09/2019	0	0	0	0	0	0	0	65,125	65,125	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	08/14/2019	0	0	0	0	0	0	0	99,511	99,511	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	Asset was partially disposed	03/28/2019	07/02/2019	0	0	0	0	0	0	0	195,991	195,991	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	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	09/23/2019	0	0	0	0	0	0	0	9,000	9,000	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	09/30/2019	0	0	0	0	0	0	0	589,271	589,271	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	93,363	93,363	0	0	0	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Asset was partially disposed	05/12/2017	09/06/2019	0	0	0	0	0	0	0	111,289	111,289	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	09/24/2019	0	0	0	0	0	0	0	123,423	123,423	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	09/24/2019	0	0	0	0	0	0	0	405,081	405,081	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was partially disposed	10/26/2007	08/28/2019	0	0	0	0	0	0	0	545,812	545,812	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	08/26/2019	0	0	0	0	0	0	0	128,378	128,378	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	147,287	0	(147,287)	0	(147,287)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	09/30/2019	0	0	0	0	0	0	0	181,551	0	(181,551)	0	(181,551)	0
000000-00-0	BCP V-S L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/13/2019	0	0	0	0	0	0	0	1,194	1,194	0	0	0	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	4,784,045	4,784,045	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	09/30/2019	0	0	0	0	0	0	0	152,964	152,964	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	07/25/2019	0	0	0	0	0	0	0	656,648	656,648	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	08/09/2019	0	0	0	0	0	0	0	228,519	228,519	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	1,083,198	1,083,198	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	09/30/2019	0	0	0	0	0	0	0	283,827	283,827	0	0	0	0
000000-00-0	Cadence Bancorp LLC - PICA	Houston	TX	Asset was dissolved	07/20/2010	09/30/2019	626,993	0	0	0	0	0	0	626,993	626,993	0	0	0	(626,993)
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Asset was partially disposed	12/19/2018	08/14/2019	0	0	0	0	0	0	0	15,474	15,474	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	3,564	0	(3,564)	0	(3,564)	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/31/2019	0	0	0	0	0	0	0	913,111	913,111	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/31/2019	0	0	0	0	0	0	0	127,566	127,566	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	08/07/2019	0	0	0	0	0	0	0	102,231	102,231	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	08/30/2019	0	0	0	0	0	0	0	65,175	65,175	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was partially disposed	11/23/2011	09/30/2019	0	0	0	0	0	0	0	27,887	27,887	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	09/30/2019	0	0	0	0	0	0	0	51,892	51,892	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	09/30/2019	0	0	0	0	0	0	0	14,400,657	14,400,657	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	07/18/2019	0	0	0	0	0	0	0	29,607	29,607	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	08/30/2019	0	0	0	0	0	0	0	58,165	58,165	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	08/28/2019	0	0	0	0	0	0	0	66,230	66,230	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	09/19/2019	0	0	0	0	0	0	0	28,681	28,681	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	08/19/2019	0	0	0	0	0	0	0	100,822	100,822	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	09/30/2019	0	0	0	0	0	0	0	461,970	461,970	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was partially disposed	03/30/1999	09/27/2019	0	0	0	0	0	0	0	681	681	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	09/30/2019	0	0	0	0	0	0	0	53,771	53,771	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	06/05/2019	09/05/2019	0	0	0	0	0	0	0	148,500	148,500	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	2,126	0	(2,126)	0	(2,126)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	50,056	50,056	0	0	0	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Asset was partially disposed	08/10/2018	09/30/2019	0	0	0	0	0	0	0	246,173	246,173	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Asset was partially disposed	12/10/2012	09/30/2019	0	0	0	0	0	0	0	4,338,758	4,338,758	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	08/20/2019	0	0	0	0	0	0	0	214,244	214,244	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	58,017	53,177	(4,840)	0	(4,840)	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	08/20/2019	0	0	0	0	0	0	0	131,290	131,290	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Asset was partially disposed	10/05/2017	08/20/2019	0	0	0	0	0	0	0	21,570	21,570	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	08/20/2019	0	0	0	0	0	0	0	50,850	50,850	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	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/24/2019	0	0	0	0	0	0	0	25,257	25,257	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	09/24/2019	0	0	0	0	0	0	0	35,259	35,259	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	08/20/2019	0	0	0	0	0	0	0	439,021	439,021	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	09/30/2019	0	0	0	0	0	0	0	33,061	33,061	0	0	0	0
000000-00-0	Highstar Capital Fund III (Alternative), L.P. - PICA	New York	NY	Asset was partially disposed	09/30/2019	09/30/2019	0	0	0	0	0	0	0	1,445,545	1,445,545	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	5,415,645	5,415,645	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund (Alternative), L.P. (GIB)	New York	NY	Asset was partially disposed	09/30/2019	09/30/2019	0	0	0	0	0	0	0	2,368,210	2,368,210	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Asset was partially disposed	12/31/2012	09/30/2019	0	0	0	0	0	0	0	8,666,090	8,666,090	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	09/30/2019	0	0	0	0	0	0	0	1,499,609	1,499,609	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	09/30/2019	0	0	0	0	0	0	0	14,930	14,930	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	09/26/2019	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	09/30/2019	0	0	0	0	0	0	0	82,574	82,574	0	0	0	0
000000-00-0	Lincolnshire Equity Fund II LP	New York	NY	Asset was partially disposed	10/19/2000	09/30/2019	0	0	0	0	0	0	0	42,567	42,567	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	08/20/2019	0	0	0	0	0	0	0	157,030	157,030	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	08/20/2019	0	0	0	0	0	0	0	25,163	25,163	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	556,843	556,843	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Asset was partially disposed	05/06/2013	08/28/2019	0	0	0	0	0	0	0	1,656,541	1,656,541	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	09/30/2019	0	0	0	0	0	0	0	2,441,433	2,441,433	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	09/13/2019	0	0	0	0	0	0	0	43,122	43,122	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	08/16/2019	0	0	0	0	0	0	0	19,200	19,200	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA	Asset was partially disposed	05/31/2006	09/26/2019	0	0	0	0	0	0	0	6,635	6,635	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	24,631	0	(24,631)	0	(24,631)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	17,193	0	(17,193)	0	(17,193)	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	115,346	105,045	(10,302)	0	(10,302)	0
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	Asset was partially disposed	01/15/2019	08/26/2019	0	0	0	0	0	0	0	126,808	126,808	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	10/01/2017	09/30/2019	0	0	0	0	0	0	0	71,906	71,906	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	08/19/2019	0	0	0	0	0	0	0	21,365	21,365	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	09/30/2019	0	0	0	0	0	0	0	911,613	911,613	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	10,577	0	(10,577)	0	(10,577)	0
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Asset was partially disposed	01/11/2017	09/30/2019	0	0	0	0	0	0	0	415,519	415,519	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	08/31/2019	09/30/2019	0	0	0	0	0	0	0	87,819,220	87,819,220	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	09/24/2019	0	0	0	0	0	0	0	58,605	58,605	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Asset was partially disposed	06/28/2018	09/09/2019	0	0	0	0	0	0	0	244,988	244,988	0	0	0	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	09/30/2019	0	0	0	0	0	0	0	365,868	365,868	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Asset was partially disposed	04/29/2005	09/24/2019	0	0	0	0	0	0	0	37,330	37,330	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	08/31/2019	0	0	0	0	0	0	0	(340,722)	(340,722)	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	09/30/2019	0	0	0	0	0	0	0	319,067	319,067	0	0	0	0
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	Asset was partially disposed	09/11/2018	08/19/2019	0	0	0	0	0	0	0	8,988	8,988	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Asset was partially disposed	06/12/2018	08/19/2019	0	0	0	0	0	0	0	109,841	109,841	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	09/05/2019	0	0	0	0	0	0	0	37,577	37,577	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Asset was partially disposed	03/15/2019	09/30/2019	0	0	0	0	0	0	0	56,519	56,519	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Asset was partially disposed	05/24/2017	09/30/2019	0	0	0	0	0	0	0	381,849	381,849	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was partially disposed	09/22/2014	07/03/2019	0	0	0	0	0	0	0	300,960	300,960	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	1,036,156	1,036,156	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	136,387	136,387	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	243,911	243,911	0	0	0	0
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Asset was partially disposed	02/11/2019	08/20/2019	0	0	0	0	0	0	0	64,747	64,747	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	The Veritas Capital Fund VI, LP -PICA	New York	NY	Asset was partially disposed	06/15/2017	08/21/2019	0	0	0	0	0	0	0	70,083	70,083	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	12/10/2018	08/20/2019	0	0	0	0	0	0	0	47,950	47,950	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	08/20/2019	0	0	0	0	0	0	0	135,190	135,190	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	09/13/2019	0	0	0	0	0	0	0	1,365,546	1,365,546	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	08/20/2019	0	0	0	0	0	0	0	206,000	206,000	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	09/03/2019	0	0	0	0	0	0	0	71,320	71,320	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	09/30/2019	0	0	0	0	0	0	0	69,314	69,314	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	08/29/2019	0	0	0	0	0	0	0	576,433	576,433	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	09/27/2019	0	0	0	0	0	0	0	134,651	134,651	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	09/30/2019	0	0	0	0	0	0	0	39,416	39,416	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	08/21/2019	0	0	0	0	0	0	0	103,967	103,967	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	09/30/2019	0	0	0	0	0	0	0	312,689	312,689	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. -PICA	Dallas	TX	Asset was partially disposed	01/18/2019	09/18/2019	0	0	0	0	0	0	0	49,151	49,151	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Asset was partially disposed	09/12/2016	09/30/2019	0	0	0	0	0	0	0	627,841	627,841	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	09/30/2019	0	0	0	0	0	0	0	659,976	659,976	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							626,993	0	0	0	0	0	0	154,532,057	154,073,091	(458,967)	0	(458,967)	(626,993)
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	09/30/2019	0	0	0	0	0	0	0	58,377	58,377	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	58,377	58,377	0	0	0	0
000000-00-0	PLA Industrial Fund I, LLC	MADISON	NJ	Asset was dissolved	12/09/2003	09/27/2019	148,965	(1,530,406)	0	0	0	(1,530,406)	0	(1,384,041)	(1,384,041)	0	0	0	1,533,297
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	09/30/2019	0	0	0	0	0	0	0	472	472	0	0	0	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	09/30/2019	0	0	0	0	0	0	0	660,060	660,060	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							148,965	(1,530,406)	0	0	0	(1,530,406)	0	(723,509)	(723,509)	0	0	0	1,533,297
000000-00-0	Rock Marty S.C.Sp (STAT)	Newark	NJ	Transfer to PGIM Real Estate European Core Diversified Property Fund	03/31/2019	09/30/2019	0	(42,336)	0	0	0	(42,336)	0	66,380,680	66,380,680	0	0	0	0
000000-00-0	Deeded in Prior Year						0	0	0	0	0	0	0	0	(442,985)	0	(442,985)	(442,985)	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	(42,336)	0	0	0	(42,336)	0	66,380,680	65,937,695	0	(442,985)	(442,985)	0
000000-00-0	New Jersey Community Capital Fund #1 LLC	New Brunswick	NJ	Asset was dissolved	01/24/2013	09/06/2019	0	697,712	0	0	0	697,712	0	697,712	0	0	(697,712)	(697,712)	0
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	697,712	0	0	0	697,712	0	697,712	0	0	(697,712)	(697,712)	0
000000-00-0	PIP, LLC - Group Life	Atlanta	GA	Asset was partially disposed	03/31/2009	09/30/2019	0	0	0	0	0	0	0	600,000	600,000	0	0	0	0
000000-00-0	PIP, LLC - Guaranteed Products (GPSA)	Atlanta	GA	Asset was partially disposed	06/30/2009	09/30/2019	0	0	0	0	0	0	0	160,000	160,000	0	0	0	0
000000-00-0	PIP, LLC - Individual Annuities Deferred	Atlanta	GA	Asset was partially disposed	03/31/2009	09/30/2019	0	0	0	0	0	0	0	1,074,219	1,074,219	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	09/30/2019	0	0	0	0	0	0	0	1,732,755	1,732,755	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	3,566,974	3,566,974	0	0	0	0
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	09/30/2019	0	0	0	0	0	0	0	714,286	714,286	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA	New York	NY	Asset was partially disposed	09/22/2014	07/31/2019	0	0	0	0	0	0	0	434,271	434,271	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor II, LLC- PICA	New York	NY	Asset was partially disposed	02/27/2015	07/31/2019	0	0	0	0	0	0	0	206,528	206,528	0	0	0	0
000000-00-0	Lanai Sustainability Research Investors, LLC	Honolulu	HI	Asset was dissolved	12/12/2008	09/30/2019	0	182,680	0	0	0	182,680	0	182,680	0	0	(182,680)	(182,680)	0
000000-00-0	Pirlo Energy Holdings, LLC	East Brunswick	NJ	Asset was partially disposed	09/12/2016	09/30/2019	0	0	0	0	0	0	0	5,438,536	5,438,536	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	09/17/2019	0	0	0	0	0	0	0	186,240	186,240	0	0	0	0
000000-00-0	Sky Global Power One, LLC -PICA	Houston	TX	Asset was partially disposed	04/16/2015	07/31/2019	0	0	0	0	0	0	0	218,252	218,252	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							0	182,680	0	0	0	182,680	0	7,380,793	7,198,113	0	(182,680)	(182,680)	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	09/30/2019	0	0	0	0	0	0	0	79,920	79,920	0	0	0	0
2299999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	79,920	79,920	0	0	0	0
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 2019	New York	NY	Asset was partially disposed	06/19/2019	09/24/2019	0	0	0	0	0	0	0	750,977	750,977	0	0	0	0
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019	New York	NY	Asset was partially disposed	06/19/2019	09/24/2019	0	0	0	0	0	0	0	737,986	737,986	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
2399999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	1,488,963	1,488,963	0	0	0	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	09/17/2019	0	0	0	0	0	0	0	1,140,105	1,140,105	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Asset was partially disposed	02/11/2011	09/17/2019	0	0	0	0	0	0	0	450,348	450,348	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	09/17/2019	0	0	0	0	0	0	0	532,542	532,542	0	0	0	0
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership	Columbia	MD	Asset was dissolved	10/22/2008	08/10/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/27/2016	09/17/2019	0	0	0	0	0	0	0	443,229	443,229	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Asset was partially disposed	07/02/2018	09/17/2019	0	0	0	0	0	0	0	223,060	223,060	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	09/17/2019	0	0	0	0	0	0	0	1,208,310	1,208,310	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	09/17/2019	0	0	0	0	0	0	0	564,729	564,729	0	0	0	0
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	4,562,323	4,562,323	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/18/2018	09/17/2019	0	0	0	0	0	0	0	57,868	57,868	0	0	0	0
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	57,868	57,868	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	09/30/2019	0	0	0	0	0	0	0	(123,839)	(121,295)	0	2,544	2,544	0
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	(123,839)	(121,295)	0	2,544	2,544	0
4499999. Total - Unaffiliated							775,958	(650,014)	0	0	0	(650,014)	0	167,996,207	166,656,849	(458,967)	(880,392)	(1,339,359)	906,304
4599999. Total - Affiliated							0	(42,336)	0	0	0	(42,336)	0	69,962,112	69,521,671	0	(440,441)	(440,441)	0
4699999 - Totals							775,958	(692,350)	0	0	0	(692,350)	0	237,958,319	236,178,520	(458,967)	(1,320,833)	(1,779,800)	906,304

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 Administrative Symbol/ Market Indicator (a)
0599999. Subtotal - Bonds - U.S. Governments						72,006,002	62,813,753	461,346	XXX
1099999. Subtotal - Bonds - All Other Governments						22,507,697	19,677,954	9,376	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,675,475	5,675,475	0	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						215,054,306	201,205,719	282,568	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,707,107,073	4,650,895,507	9,375,595	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,325,566	1,325,566	0	XXX
8399997. Total - Bonds - Part 3						5,023,676,119	4,941,593,974	10,128,885	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,023,676,119	4,941,593,974	10,128,885	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						167,774	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						167,774	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						167,774	XXX	0	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						191,540,919	XXX	0	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						25,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						191,565,919	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						191,565,919	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						191,733,693	XXX	0	XXX
9999999 - Totals						5,215,409,812	XXX	10,128,885	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5

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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
0599999. Subtotal - Bonds - U.S. Governments						509,517,859	484,346,917	489,090,613	169,899,423	0	38,391	0	38,391	0	487,220,353	0	22,297,506	22,297,506	7,406,702	XXX	XXX
1099999. Subtotal - Bonds - All Other Governments						93,131,142	89,945,912	98,688,882	90,630,637	0	(143,084)	0	(143,084)	6,810	91,412,589	4,243	1,718,553	1,722,796	4,608,209	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						20,336	20,336	20,336	20,336	0	0	0	0	0	20,336	0	0	0	576	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,184,314	4,612,042	6,116,771	5,892,176	0	(36,742)	0	(36,742)	0	5,855,432	0	328,883	328,883	337,276	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						76,637,601	76,635,722	78,139,808	71,642,237	0	(740,775)	0	(740,775)	0	76,635,722	0	0	0	2,003,933	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,692,041,070	2,618,670,276	2,657,789,890	2,530,685,776	21	(11,937,162)	(255,976)	(11,681,165)	19,623,752	2,627,587,033	(19,946,420)	27,581,135	7,634,715	120,312,083	XXX	XXX
4899999. Subtotal - Bonds - Hybrid Securities						1,028,226	892,263	1,044,428	676,642	0	(13,753)	0	(13,753)	201,301	686,496	(177,693)	341,730	164,037	41,746	XXX	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						28,596,370	28,596,370	29,333,202	29,050,686	0	187,695	0	187,695	335,126	28,596,370	(977,137)	0	(977,137)	1,329,812	XXX	XXX
8399997. Total - Bonds - Part 4						3,407,156,918	3,303,719,838	3,360,223,930	2,898,497,913	21	(12,645,430)	(255,976)	(12,389,433)	20,166,989	3,318,014,331	(21,097,007)	52,267,807	31,170,800	136,040,337	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,407,156,918	3,303,719,838	3,360,223,930	2,898,497,913	21	(12,645,430)	(255,976)	(12,389,433)	20,166,989	3,318,014,331	(21,097,007)	52,267,807	31,170,800	136,040,337	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						9,109	XXX	0	0	0	0	0	0	0	9,109	9,109	0	9,109	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						9,109	XXX	0	0	0	0	0	0	0	9,109	9,109	0	9,109	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						9,109	XXX	0	0	0	0	0	0	0	9,109	9,109	0	9,109	0	XXX	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,298,879	XXX	10,089,182	12,588,938	(2,551,723)	0	0	(2,551,723)	0	10,114,182	0	5,184,697	5,184,697	0	XXX	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						185,977,005	XXX	0	121,522,208	46,604,816	0	0	46,604,816	0	169,667,942	0	16,309,063	16,309,063	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						201,275,884	XXX	10,089,182	134,111,146	44,053,093	0	0	44,053,093	0	179,782,124	0	21,493,760	21,493,760	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						201,275,884	XXX	10,089,182	134,111,146	44,053,093	0	0	44,053,093	0	179,782,124	0	21,493,760	21,493,760	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						201,284,993	XXX	10,089,182	134,111,146	44,053,093	0	0	44,053,093	0	179,791,233	9,109	21,493,760	21,502,869	0	XXX	XXX
9999999 - Totals						3,608,441,911	XXX	3,370,313,112	3,032,609,059	44,053,114	(12,645,430)	(255,976)	31,663,660	20,166,989	3,497,805,565	(21,087,897)	73,761,567	52,673,669	136,040,337	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,800,343	7,848,415	0	40,478,385	XXX	40,478,385	10,919,941	(24,536)	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										4,800,343	7,848,415	0	40,478,385	XXX	40,478,385	10,919,941	(24,536)	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										4,800,343	7,848,415	0	40,478,385	XXX	40,478,385	10,919,941	(24,536)	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										4,800,343	7,848,415	0	40,478,385	XXX	40,478,385	10,919,941	(24,536)	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	0	0	(7,116,226)	XXX	(7,116,226)	(6,548,072)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	(7,116,226)	XXX	(7,116,226)	(6,548,072)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	0	0	(7,116,226)	XXX	(7,116,226)	(6,548,072)	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	0	0	(7,116,226)	XXX	(7,116,226)	(6,548,072)	0	0	0	0	XXX	XXX
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate										341,903,274	0	16,361,331	316,268,936	XXX	704,871,788	(10,742,977)	0	0	0	59,631,323	XXX	XXX
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(60,823,242)	(170,520)	79,225,848	667,403,725	XXX	689,274,665	0	248,811,291	12,694,600	8,012,620	118,329,001	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										281,080,032	(170,520)	95,587,179	983,672,661	XXX	1,394,146,453	(10,742,977)	248,811,291	12,694,600	8,012,620	177,960,324	XXX	XXX
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										713,724,833	(5,887,949)	75,380,514	1,794,782,513	XXX	1,794,782,513	738,921,048	0	(14,570,764)	0	618,507,388	XXX	XXX
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(363,539)	0	(273,000)	(70,949)	XXX	(70,949)	(57,876)	0	265,360	0	0	XXX	XXX
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										925,121	177,773	14,677,198	121,735,572	XXX	121,735,572	38,782,262	85,985,630	(104,480)	149,683	31,663,990	XXX	XXX
0949999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	15,919,816	(105,281)	XXX	(105,281)	(17,666,721)	0	0	0	9,352,589	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										714,286,415	(5,710,176)	105,704,527	1,916,341,855	XXX	1,916,341,855	759,978,714	85,985,630	(14,409,884)	149,683	659,523,967	XXX	XXX
0989999999. Subtotal - Swaps - Replication - Credit Default										(3,377,963)	13,545,725	3,213,351	11,174,651	XXX	16,189,803	0	0	(155,701)	0	748,774,716	XXX	XXX
1029999999. Subtotal - Swaps - Replication										(3,377,963)	13,545,725	3,213,351	11,174,651	XXX	16,189,803	0	0	(155,701)	0	748,774,716	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										1,055,628,107	(5,887,949)	91,741,845	2,111,051,449	XXX	2,499,654,301	728,178,072	0	(14,570,764)	0	678,138,711	XXX	XXX
1169999999. Total Swaps - Credit Default										(3,741,502)	13,545,725	2,940,351	11,103,702	XXX	16,118,855	(57,876)	0	109,658	0	748,774,716	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										(59,898,120)	7,253	93,903,046	789,139,297	XXX	811,010,237	38,782,262	334,796,921	12,590,120	8,162,303	149,992,991	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	15,919,816	(105,281)	XXX	(105,281)	(17,666,721)	0	0	0	9,352,589	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										991,988,485	7,665,028	204,505,057	2,911,189,167	XXX	3,326,678,111	749,235,738	334,796,921	(1,870,986)	8,162,303	1,586,259,007	XXX	XXX
1219999999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	9,866,528	0	0	0	0	10,745,862	XXX	XXX
1229999999. Subtotal - Forwards - Hedging Other										0	0	0	24,398,272	XXX	24,398,272	12,187,705	12,210,567	0	0	1,687,685	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	24,398,272	XXX	34,264,800	12,187,705	12,210,567	0	0	12,433,547	XXX	XXX
1399999999. Subtotal - Hedging Effective										281,080,032	(170,520)	95,587,179	983,672,661	XXX	1,404,012,981	(10,742,977)	248,811,291	12,694,600	8,012,620	188,706,186	XXX	XXX
1409999999. Subtotal - Hedging Other										719,086,759	2,138,239	105,704,527	1,974,102,286	XXX	1,974,102,286	776,538,289	98,171,661	(14,409,884)	149,683	661,211,652	XXX	XXX
1419999999. Subtotal - Replication										(3,377,963)	13,545,725	3,213,351	11,174,651	XXX	16,189,803	0	0	(155,701)	0	748,774,716	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals										996,788,828	15,513,443	204,505,057	2,968,949,597	XXX	3,394,305,070	765,795,312	346,982,952	(1,870,986)	8,162,303	1,598,692,554	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
1289999999. Subtotal - Long Futures - Hedging Other												209,094	0	0	0	0	(95,157,221)	(95,157,221)	114,891,850	XXX	XXX
1329999999. Subtotal - Long Futures												209,094	0	0	0	0	(95,157,221)	(95,157,221)	114,891,850	XXX	XXX
1349999999. Subtotal - Short Futures - Hedging Other												128,813	0	0	0	0	2,813,023	2,813,023	2,188,080	XXX	XXX
1389999999. Subtotal - Short Futures												128,813	0	0	0	0	2,813,023	2,813,023	2,188,080	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												337,906	0	0	0	0	(92,344,198)	(92,344,198)	117,079,930	XXX	XXX
1419999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals												337,906	0	0	0	0	(92,344,198)	(92,344,198)	117,079,930	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	38,997	38,997

(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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	38,997	0	38,997	968,938	(631,031)	968,938	117,079,930	117,079,930
0299999999. Total NAIC 1 Designation			2,964,345,140	4,610,901,038	(1,662,138,256)	0	5,158,464,715	(1,784,346,460)	409,773,116	1,598,692,554	1,583,110,197
0799999999. Total NAIC 6 Designation			0	20,186,815	0	20,186,815	20,186,815	0	20,186,815	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			2,964,345,140	4,631,126,850	(1,662,138,256)	20,225,811	5,179,620,467	(1,784,977,491)	430,928,868	1,715,772,484	1,700,190,127
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				4,631,126,850	(1,662,138,256)						

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				272,865,985	234,002,000	268,773,326	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				3,119,237,357	5,306,708,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

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/ Market Indicator	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
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	208,131	207,770	12/25/2036
31405D-AS-6	FNMA POOL NO 785817		1	10,369	10,387	01/01/2020
31407F-AY-6	FNMA POOL NO 829023		1	33,022	33,228	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	16,711	16,785	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	3,640	3,691	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	20,249	20,428	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	32,913	33,083	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	42,120	42,244	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	47,013	47,034	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	75,280	74,864	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	90,080	89,241	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	71,910	71,341	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	96,822	96,810	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	190,017	189,230	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	122,868	122,413	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	119,230	119,762	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	67,599	68,055	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	84,134	84,625	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	100,336	101,264	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	149,494	149,243	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	201,896	202,168	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	126,375	126,989	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	118,186	118,099	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	299,919	299,566	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	98,259	98,382	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	102,820	102,740	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	43,505	44,084	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	138,736	137,185	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	114,787	113,405	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	141,192	140,188	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	210,542	207,590	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	485,244	482,005	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	213,740	211,796	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	190,749	189,193	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	554,200	552,028	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	132,007	132,143	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	157,169	151,152	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	104,534	105,055	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	195,937	201,205	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	220,323	211,689	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	536,631	530,457	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	174,851	173,689	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	260,670	255,065	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	291,744	289,602	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	258,005	256,256	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	3,179,268	3,107,873	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	1,247,450	1,219,933	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	761,483	744,495	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	326,504	324,500	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	971,146	953,128	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	457,311	453,140	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,630,070	1,618,244	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,510,950	2,517,380	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				18,038,138	17,851,923	XXX
3199999. Total - U.S. Special Revenues Bonds				18,038,138	17,851,923	XXX
502175-B@-0	LTC Properties Inc Series C Senior Note		2	2,060,653	2,053,978	11/22/2021
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,793,078	11,780,167	02/14/2020
166764-BQ-2	CHEVRON CORP CORP FLOATER		1FE	7,253,988	7,249,333	03/03/2020
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		1FE	6,034,363	6,040,635	03/30/2020
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN FLOATER		1FE	41,724,517	41,687,354	03/16/2020
014482-B#-9	Alexander & Baldwin, Inc. Series D Senior Note		2	285,083	285,080	03/09/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	6,805,269	6,796,250	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	7,548,837	7,549,274	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1FE	15,085,425	15,092,913	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	3,052,520	3,043,258	09/02/2020
D0003*-AA-1	ADM Germany GmbH Senior Note		1	3,464,845	3,433,163	02/05/2021
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	8,771,078	8,759,611	09/04/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	5,705,695	5,739,056	11/13/2019
679580-D@-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	984,828	986,031	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	9,201,182	9,182,489	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	5,621,026	5,615,537	11/20/2020
17325F-AP-3	CITIBANK NA CORP FLOATER		1FE	28,724,633	28,695,278	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	10,532,142	10,526,636	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	4,428,547	4,413,773	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1FE	7,758,262	7,747,725	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		2FE	16,589,135	16,582,850	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	22,613,390	22,654,167	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	1,214,364	1,208,222	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	6,797,582	6,796,250	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	21,158,436	21,143,889	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	18,157,279	18,123,334	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	7,576,158	7,551,389	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1FE	17,883,042	17,866,586	05/21/2021
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	193,222	193,238	06/30/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2	302,111	302,056	12/08/2021
76289@-AD-0	Rich Holdings Inc. Senior Note		2	4,530,907	4,429,724	03/31/2023
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1FE	45,331,894	45,298,349	12/27/2019
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	16,480,647	16,462,028	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	12,990,129	12,943,081	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	30,303,905	30,205,556	04/30/2021
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1FE	31,764,042	31,715,834	06/12/2020
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1FE	18,750,723	18,727,445	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	30,255,697	30,205,556	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	1,136,030	1,128,383	07/16/2020
Q7160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	761,178	752,198	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	1,153,254	1,135,729	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	12,124,909	12,082,222	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	13,607,534	13,592,500	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1FE	30,271,132	30,205,556	07/13/2020
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	7,555,693	7,549,433	12/30/2019
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1FE	17,389,228	17,368,195	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	7,531,440	7,318,941	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	10,260,112	10,269,889	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	3,180,277	3,171,583	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1FE	26,615,258	26,580,889	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1FE	5,474,727	5,459,894	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	30,309,010	30,205,556	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	10,928,642	10,874,000	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	15,161,800	15,102,778	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	11,861,074	11,840,578	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	14,917,399	14,891,339	12/07/2020

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1FE	2,609,160	2,566,129	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	1,818,624	1,812,333	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	3,791,194	3,775,695	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,520,559	1,510,278	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1FE	15,091,013	15,094,582	04/01/2021
74263#-AC-9	Principal US Property Sep Acct Senior Note		1	5,283,966	5,229,868	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	3,172,557	3,050,761	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	13,344,145	13,365,959	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2Z	4,564,178	4,530,833	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	2,484,379	2,461,753	02/22/2022
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN		1FE	4,903,555	4,885,445	03/16/2020
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1FE	8,635,662	8,638,789	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1FE	27,125,587	27,019,142	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	3,692,380	3,690,182	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	3,100,798	3,091,853	03/15/2021
Q9389#-AE-0	Vector Limited Senior Note		2FE	3,044,336	3,006,426	10/14/2021
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		2FE	3,518,985	3,499,785	06/30/2020
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	1,510,510	1,510,278	11/16/2020
744516-F8-9	Public Service Company of NC SENIOR NOTE		2	12,607,222	12,556,852	02/16/2021
731068-A6-1	Polaris Industries Inc. Senior Unsecured Note		2	5,348,741	5,344,579	05/03/2021
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		1FE	9,765,161	9,653,167	05/14/2021
217020-C8-3	Coorstek, Inc Senior Note		2FE	3,735,090	3,712,050	07/19/2021
98259#-AC-4	Wurth Group of North America Senior Note		1	4,429,299	4,387,852	09/22/2021
44855#-AM-0	Hy Vee, Inc. Senior Note		2	9,798,733	9,759,079	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2Z	4,542,289	4,530,833	01/31/2022
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	2,719,220	2,718,500	05/16/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1FE	14,208,409	14,196,611	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2FE	2,455,054	2,415,150	06/01/2022
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		2	4,293,708	4,268,903	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2	704,154	698,185	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3	5,570,997	5,517,723	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2	4,261,697	4,208,230	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2	2,336,846	2,320,172	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	6,638,163	6,611,330	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2	14,899,806	14,729,369	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1FE	7,556,750	7,539,665	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	4,526,803	4,483,328	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2	5,129,801	5,090,625	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		2	2,380,120	2,365,916	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2FE	3,026,083	3,020,556	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2	983,498	981,845	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2FE	1,589,676	1,587,481	05/01/2021
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1FE	3,627,429	3,624,667	09/01/2021
55336V-BG-4	MPLX LP CORP FLOATER		2FE	3,940,160	3,926,722	09/09/2021
39526@-AC-5	Greenheck Fan Corporation Senior Secured Note		2	619,209	617,334	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	3,631,619	3,624,667	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1FE	7,615,916	7,541,938	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	5,282,922	5,285,972	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1FE	13,031,446	12,988,389	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1FE	6,068,665	6,041,111	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1FE	6,525,327	6,522,332	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1FE	10,909,112	10,874,000	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1FE	6,937,468	6,946,093	09/11/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		1FE	15,102,778	15,102,778	09/26/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2	1,656,076	1,651,465	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2FE	1,852,044	1,846,975	01/01/2024
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER		1FE	12,094,957	12,088,657	10/08/2020
86565B-G3-9	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1FE	17,223,193	17,177,881	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1FE	6,010,466	5,980,700	07/12/2021
22532X-MJ-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1FE	7,551,389	7,544,149	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1FE	22,845,142	22,654,167	07/18/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,105,211,551	1,102,094,852	XXX
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1Z	1	1	03/25/2034
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6	1	1	06/25/2021
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		1	1	1	01/25/2037
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	9,638	9,662	09/25/2020
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	18,973	16,818	03/25/2020
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	12,056	1,499	04/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	133,033	127,430	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				173,702	155,412	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FM	7,382,796	7,797,505	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	322,906	324,209	11/10/2048
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	158,945	167,560	10/10/2046
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FM	1,959,905	1,955,270	03/10/2050
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	16,665	16,681	08/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF		1FM	1,715,297	1,717,351	08/31/2020
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,391,941	2,344,494	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,616,725	4,562,507	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1FM	3,016,098	3,001,979	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	11,392,286	11,165,784	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,646,186	4,570,279	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	3,700,893	3,625,407	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FM	1,051,556	1,032,805	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1FM	9,647,993	9,402,952	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1FM	1,674,473	1,649,450	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	2,134,188	2,102,236	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	2,812,289	2,742,510	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	11,227,657	10,999,794	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	509,886	495,337	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	17,300,662	17,012,211	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1FM	6,895,278	6,719,761	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	9,861,460	9,682,027	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	6,476,891	6,294,357	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1FM	7,275,007	7,081,190	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1FM	766,721	744,472	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	3,146,860	3,084,583	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	9,584,180	9,396,800	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	12,763,109	12,540,437	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1FM	14,698,622	14,396,705	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1FM	6,404,323	6,360,556	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1FM	13,637,483	13,219,282	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1FM	9,965,824	9,767,490	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	3,151,207	3,124,505	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	14,790,847	14,632,536	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1FM	4,370,151	4,310,741	05/10/2047
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		1FM	2,096,981	2,103,890	08/10/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	13,162,796	13,157,911	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1FM	11,371,997	11,375,386	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,544,047	4,558,199	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	1,113,783	1,113,477	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1FM	4,394,150	4,401,058	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1FM	1,736,302	1,735,802	02/10/2048

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				249,887,364	246,487,486	XXX
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	5,257,778	5,255,767	11/15/2021
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		1FE	7,918,195	7,913,856	01/15/2022
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	7,891,534	7,883,650	01/18/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,209,682	1,208,713	07/20/2022
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	2,399,246	2,394,339	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	7,542,362	7,542,719	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1FE	7,338,833	7,337,337	10/20/2026
30284@-AF-9	FNBM LLC Sr. Secured Note		1FE	5,054,281	5,044,328	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	78,406	78,702	05/31/2022
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	4,502,058	4,500,892	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	73,107	73,371	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1FE	1,335,208	1,335,362	01/20/2023
828428-AJ-1	SILVERMORE CLO CLO		1FE	8,271,593	8,267,287	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1FE	2,461,127	2,461,492	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	7,553,118	7,551,389	07/17/2026
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	6,349,981	6,343,167	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	2,029,918	2,030,277	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	3,016,490	3,016,065	08/13/2025
89640P-AH-6	TRINITAS CLO I LTD CLO		1FE	6,674,168	6,674,415	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		1FE	741,442	741,602	04/15/2026
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	4,844,580	4,842,610	07/17/2026
951680-AJ-6	WEST CLO CLO		1FE	3,793,048	3,799,366	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	4,105,713	4,097,850	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1FE	5,988,598	6,016,187	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1FE	10,910,718	10,949,514	07/20/2027
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	1,100,859	1,100,320	10/20/2020
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	1,848,065	1,846,541	11/16/2020
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	7,587,445	7,581,595	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1FE	1,360,143	1,359,195	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,391,790	2,390,873	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	3,504,884	3,503,845	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1FE	2,154,492	2,144,477	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	552,974	553,355	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	10,206,147	10,118,250	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	6,987,216	6,886,810	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,075,445	2,073,210	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	7,257,325	7,223,563	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	724,483	723,264	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	2,167,573	2,168,132	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1FE	1,727,637	1,728,601	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1FE	4,280,885	4,267,082	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	2,537,291	2,527,341	02/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,386,472	3,374,492	08/25/2047
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOATER		1FE	844,101	844,209	05/25/2066
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2FE	2,997,383	3,000,179	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1FE	16,876,788	16,934,528	01/15/2024
03765Y-AL-8	APIDOS CLO		1FE	6,107,771	6,116,625	01/15/2027
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	2,218,463	2,224,587	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	10,474,123	10,472,266	04/22/2027
67091Y-AJ-3	OCP CLO		1FE	6,027,173	6,041,111	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	15,104,429	15,102,778	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	3,017,130	3,020,556	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	10,521,546	10,571,945	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	22,698,606	22,805,195	01/18/2028
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	1,814,053	1,812,979	07/20/2020
34531J-AB-1	FORD AUTO ASSET BACKED		1FE	1,947,882	1,946,513	12/15/2020
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,970,068	1,965,876	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,374,616	2,373,070	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1FE	3,142,264	3,111,069	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,908,401	2,869,312	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	12,738,287	12,625,167	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1FE	4,035,267	3,986,714	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	5,577,628	5,466,731	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	3,074,006	3,019,935	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	189,772	185,436	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	458,501	448,417	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	13,842,857	13,909,659	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	209,011	207,959	05/15/2029
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	787,353	787,134	05/26/2043
63940T-AA-5	NAVIENT FFELP ABS FLOATER		1FE	600,680	600,777	03/25/2067
338422-AQ-1	FLAGSHIP CLO		1FE	5,311,318	5,307,207	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	11,682,649	11,688,082	11/15/2026
00164M-DU-4	ALM LOAN FUNDING CLO		1FE	4,995,459	4,996,180	04/16/2027
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	20,179,476	20,237,723	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	10,530,803	10,571,945	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	17,744,288	17,799,652	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,745,624	4,651,235	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	7,801,926	7,641,288	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	7,680,750	7,490,290	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	16,168,101	16,140,825	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	1,909,155	1,892,579	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,999,146	4,892,882	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	6,025,777	6,036,583	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1FE	8,974,145	8,819,175	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	7,003,760	6,855,505	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	2,166,112	2,151,101	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1FE	8,184,259	8,155,500	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,600,919	2,582,255	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1FE	3,472,964	3,446,443	01/15/2027
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	1,013,595	1,012,822	11/15/2021
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	3,764,675	3,714,766	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	4,403,185	4,349,438	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	1,862,129	1,864,244	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	4,412,491	4,349,440	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	23,031,859	23,031,736	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	18,973,042	19,021,646	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,521,678	3,495,951	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,646,127	3,617,051	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	22,940,959	22,956,223	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,663,993	2,627,564	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	7,883,483	7,732,077	11/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		1FE	2,173,863	2,169,833	04/15/2021
30284@-AK-8	FNBM LLC Senior Secured Note		1FE	2,331,913	2,292,057	06/29/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1FE	3,054,617	3,020,335	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	2,417,971	2,355,926	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	5,686,956	5,587,388	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	10,119,151	9,846,826	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	8,353,950	8,154,254	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,591,793	2,559,131	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	1,053,905	1,026,916	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	7,055,755	7,026,146	10/22/2024
34530N-AA-5	FORD AUTO ASSET BACKED		1FE	6,181,610	6,176,215	04/15/2026
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	5,562,876	5,465,565	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,164,011	3,130,818	06/15/2048

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	9,356,638	9,251,141	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1FE	2,788,122	2,790,902	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1FE	3,136,745	3,141,378	08/15/2024
053633-AG-8	AVERY PT III CLO LTD CLO		1FE	510,289	509,593	01/18/2025
69700A-AA-3	PALLMER SQUARE CLO		1FE	1,502,648	1,498,591	10/15/2025
10302V-BA-2	BOWPK_14-1A CLO		1FE	1,278,405	1,275,698	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	3,075,344	3,074,615	07/20/2026
87249F-AC-8	TPG CLO		1FE	3,007,347	2,996,514	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1FE	6,039,910	6,041,111	07/20/2028
05875F-AQ-0	BALLYROCK LTD CLO		1FE	13,613,662	13,592,500	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	12,208,403	12,233,250	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	7,248,189	7,249,333	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	1,057,110	1,055,428	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1FE	22,707,891	22,654,167	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	8,019,589	7,974,077	01/20/2022
30284@-AN-2	FNBM LLC Senior Secured		1FE	26,240,680	25,977,089	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1FE	2,450,507	2,415,990	12/15/2023
020080-AC-4	ALLY AUTO ASSET BACKED		1FE	3,771,872	3,749,744	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	2,554,148	2,506,757	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	5,725,235	5,681,423	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	6,840,236	6,705,287	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1FE	6,249,344	6,161,424	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1FE	15,989,470	15,987,957	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1FE	7,551,012	7,551,389	01/15/2028
87248V-AC-4	TPG CLO		1FE	6,030,444	6,012,762	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1FE	12,911,833	12,912,875	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1FE	2,723,618	2,718,500	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1FE	10,442,552	10,420,917	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1FE	6,356,146	6,343,167	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1FE	9,556,156	9,526,351	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1FE	18,421,015	18,425,389	05/21/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1FE	6,094,059	6,093,971	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1FE	15,106,776	15,102,778	01/15/2030
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO		1FE	8,912,734	8,875,372	07/15/2031
83609R-AJ-0	SOUNDPOINT CLO CLO		1FE	26,731,917	26,731,917	01/23/2029
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	5,316,019	5,316,026	10/20/2021
44935R-AB-4	HYUNDAI AUTO ASSET BACKED		1FE	11,414,732	11,417,586	12/15/2021
43815N-AB-0	HONDA_AUTO ASSET BACKED		1FE	13,820,616	13,833,230	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1FE	8,758,888	8,759,253	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	14,042,461	14,044,531	07/15/2022
43815M-AC-0	HONDA_AUTO ASSET BACKED		1FE	1,916,012	1,920,614	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	3,663,808	3,654,705	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	6,073,161	6,040,639	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	5,821,763	5,819,973	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	17,231,670	17,230,841	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	9,333,425	9,311,577	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2FE	1,242,213	1,239,898	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1FE	7,553,340	7,551,389	07/19/2027
27830B-BA-1	EATON VANCE CLO		1FE	7,556,875	7,551,389	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1FE	5,281,646	5,285,972	01/20/2028
67515U-AQ-3	OCEAN TRAILS CLO CLO		1FE	6,042,582	6,041,111	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1FE	6,117,035	6,116,625	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1FE	9,091,145	9,061,667	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1FE	45,308,334	45,308,334	07/25/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,123,588,450	1,120,067,468	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,478,861,066	2,468,805,217	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				1,105,211,551	1,102,094,852	XXX
6599999. Total - Residential Mortgage-Backed Securities				18,211,841	18,007,335	XXX
6699999. Total - Commercial Mortgage-Backed Securities				249,887,364	246,487,486	XXX
6799999. Total - Other Loan-Backed and Structured Securities				1,123,588,450	1,120,067,468	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				2,496,899,205	2,486,657,141	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	706102048, Compton, California			359,821	353,094	
000000-00-0	706102103, Compton, California			217,926	215,173	
000000-00-0	706102237, Goleta, California			45,449	43,799	
000000-00-0	706102343, Lawrenceville, Georgia			256,508	253,104	
000000-00-0	706103071, Santa Barbara, California			423,074	414,969	
000000-00-0	706103612, Cockeysville, Maryland			895,673	893,216	
000000-00-0	706103872, Laurel, Maryland			12,501	12,238	
000000-00-0	706104758, Laurel, Maryland			76,558	76,686	
000000-00-0	706105652, Evansville, Indiana			66,778	66,701	
000000-00-0	706108215, White Plains, New York			1,813,363	1,819,178	
000000-00-0	706108279, Washington, District of Columbia			3,344,536	3,361,128	
000000-00-0	706108281, Owings Mills, Maryland			2,327,158	2,340,466	
000000-00-0	706108282, Wayne, New Jersey			2,001,060	2,012,503	
000000-00-0	706108283, Boulder, Colorado			1,818,247	1,828,645	
000000-00-0	706108284, Alexandria, Virginia			1,210,518	1,217,440	
000000-00-0	706108285, Fairfax, Virginia			2,623,612	2,638,615	
000000-00-0	706108289, Mira Loma, California			775,597	760,280	
000000-00-0	706108299, San Jose, California			1,872,610	1,865,018	
000000-00-0	706108311, Boston, Massachusetts			1,371,504	1,375,586	
000000-00-0	706108313, Orlando, Florida			1,059,765	1,059,798	
000000-00-0	706108334, Herndon, Virginia			2,875,178	2,877,973	
000000-00-0	706108373, North Miami Beach, Florida			126,025	125,732	
000000-00-0	706108374, Carteret, New Jersey			1,224,160	1,224,671	
000000-00-0	706108384, Danbury, Connecticut			1,492,763	1,489,974	
000000-00-0	706108385, Austin, Texas			1,243,195	1,244,520	
000000-00-0	706108396, Danbury, Connecticut			136,781	136,526	
000000-00-0	706108397, Danbury, Connecticut			69,413	69,283	
000000-00-0	706108411, Houston, Texas			1,334,606	1,329,132	
000000-00-0	706108420, New York, New York			2,161,145	2,130,236	
000000-00-0	706108424, Houston, Texas			3,565,633	3,521,359	
000000-00-0	706108429, Carlisle, Pennsylvania			70,954	70,932	
000000-00-0	706108456, Bensalem, Pennsylvania			461,722	454,185	
000000-00-0	706108472, District Heights, Maryland			3,897,851	3,853,103	
000000-00-0	706108481, Peabody, Massachusetts			3,252,817	3,244,660	
000000-00-0	706108523, Costa Mesa, California			2,892,436	2,853,643	
000000-00-0	706108526, Dallas, Texas			1,207,000	1,200,981	
000000-00-0	706108533, Santa Fe Springs, California			554,487	553,716	
000000-00-0	706108536, Ontario, California			1,675,404	1,671,355	
000000-00-0	706108560, Portland, Oregon			1,340,821	1,336,258	
000000-00-0	706108572, Pico Rivera, California			925,453	922,182	
000000-00-0	706108573, Washington, District of Columbia			1,157,612	1,157,721	

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706108583, Chino, California			534,650	529,935	
000000-00-0	706108587, Novi, Michigan			869,693	865,922	
000000-00-0	706108642, Miami, Florida			9,813,178	9,738,705	
000000-00-0	706108674, Rochester, New York			501,220	496,610	
000000-00-0	706108713, Farmington, Connecticut			2,048,114	1,963,322	
000000-00-0	706108726, Ontario, California			423,142	412,857	
000000-00-0	706108728, Thousand Oaks, California			419,655	421,991	
000000-00-0	706108813, Beaverton, Oregon			1,832,872	1,776,629	
000000-00-0	706108856, Oak Brook, Illinois			8,759,812	8,736,516	
000000-00-0	706108858, Boca Raton, Florida			4,534,742	4,530,833	
000000-00-0	706108859, Happy Valley, Oregon			2,770,358	2,681,017	
000000-00-0	706108873, Los Angeles, California			809,995	810,929	
000000-00-0	706108878, Richardson, Texas			4,203,856	4,104,560	
000000-00-0	706108909, Des Plaines, Illinois			427,927	424,886	
000000-00-0	706108919, La Grange, Illinois			657,684	653,011	
000000-00-0	706108920, Palatine, Illinois			101,807	101,084	
000000-00-0	706108930, San Diego, California			1,277,912	1,260,338	
000000-00-0	706108931, San Diego, California			3,104,525	3,025,520	
000000-00-0	706108979, Atlanta, Georgia			3,200,124	3,119,660	
000000-00-0	706108983, Ontario, California			244,285	242,745	
000000-00-0	706108997, Irvine, California			1,357,561	1,336,889	
000000-00-0	706109005, Portland, Oregon			137,377	136,983	
000000-00-0	706109009, Chicago, Illinois			1,882,356	1,874,719	
000000-00-0	706109012, River Grove, Illinois			1,522,491	1,499,556	
000000-00-0	706109013, McDonough, Georgia			82,506	82,374	
000000-00-0	706109019, Joliet, Illinois			277,526	277,083	
000000-00-0	706109020, Belcamp, Maryland			186,211	185,914	
000000-00-0	706109021, Groveport, Ohio			140,995	140,770	
000000-00-0	706109022, Groveport, Ohio			144,576	144,345	
000000-00-0	706109023, Grove City, Ohio			132,878	132,666	
000000-00-0	706109024, Memphis, Tennessee			324,818	324,301	
000000-00-0	706109025, Memphis, Tennessee			162,263	162,246	
000000-00-0	706109026, Memphis, Tennessee			115,928	115,743	
000000-00-0	706109027, Fort Worth, Texas			145,053	144,822	
000000-00-0	706109038, Belcamp, Maryland			188,980	188,679	
000000-00-0	706109116, Peabody, Massachusetts			579,064	578,061	
000000-00-0	706109117, Middletown, Pennsylvania			201,285	201,264	
000000-00-0	706109121, Phoenix, Arizona			366,062	365,244	
000000-00-0	706109123, University Park, Illinois			588,339	587,023	
000000-00-0	706109133, Richardson, Texas			228,111	222,043	
000000-00-0	706109193, O Fallon, Missouri			196,016	195,577	
000000-00-0	706109194, O Fallon, Missouri			291,321	290,670	
000000-00-0	706109195, O Fallon, Missouri			58,273	58,136	
000000-00-0	706109238, Austin, Texas			3,390,410	3,385,478	
000000-00-0	706109240, Rancho Mirage, California			1,009,909	1,008,440	
000000-00-0	706109242, Houston, Texas			1,202,273	1,200,524	
000000-00-0	706109243, Austin, Texas			1,803,409	1,800,786	
000000-00-0	706109244, Indianapolis, Indiana			841,591	840,367	
000000-00-0	706109247, Minneapolis, Minnesota			614,768	605,527	
000000-00-0	706109253, Parker, Colorado			1,339,828	1,334,919	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,370,591	1,368,597	
000000-00-0	706109304, Fort Worth, Texas			2,254,404	2,268,595	
000000-00-0	706109321, Vancouver, Washington			23,629	23,128	
000000-00-0	706109322, Gresham, Oregon			18,303	17,915	
000000-00-0	706109323, Tualatin, Oregon			8,032	7,861	
000000-00-0	706109324, Beaverton, Oregon			16,524	16,174	
000000-00-0	706109325, Salem, Oregon			22,101	21,632	
000000-00-0	706109326, Salem, Oregon			13,431	13,147	
000000-00-0	706109327, Medford, Oregon			14,715	14,403	
000000-00-0	706109328, Bend, Oregon			14,294	13,991	
000000-00-0	706109329, Tillamook, Oregon			13,845	13,552	
000000-00-0	706109330, Auburn, Washington			18,902	18,501	
000000-00-0	706109331, Yelm, Washington			17,026	16,665	
000000-00-0	706109332, Longview, Washington			32,970	32,271	
000000-00-0	706109333, Billings, Montana			35,202	34,456	
000000-00-0	706109334, Idaho Falls, Idaho			32,147	31,466	
000000-00-0	706109335, Boise, Idaho			37,576	36,780	
000000-00-0	706109336, Sparks, Nevada			42,606	41,703	
000000-00-0	706109394, Corvallis, Oregon			17,017	16,656	
000000-00-0	706109406, Georgetown, Texas			9,499,758	9,488,345	
000000-00-0	706109441, San Francisco, California			2,453,075	2,391,321	
000000-00-0	706109462, Raleigh, North Carolina			1,335,999	1,334,265	
000000-00-0	706109487, Seattle, Washington			7,979,614	7,989,882	
000000-00-0	706109489, The Colony, Texas			1,276,738	1,276,808	
000000-00-0	706109680, Newnan, Georgia			2,410,365	2,401,750	
000000-00-0	706109698, Phoenix, Arizona			2,227,936	2,227,494	
000000-00-0	706109717, Irving, Texas			2,059,913	2,030,609	
000000-00-0	706109755, Memphis, Tennessee			974,598	971,969	
000000-00-0	706109756, Memphis, Tennessee			314,458	313,610	
000000-00-0	706109757, Memphis, Tennessee			135,973	135,606	
000000-00-0	706109758, Memphis, Tennessee			287,555	286,780	
000000-00-0	706109759, Memphis, Tennessee			67,390	67,208	
000000-00-0	706109760, Memphis, Tennessee			708,557	706,646	
000000-00-0	706109863, Corte Madera, California			894,336	894,336	
000000-00-0	706109916, Washington, District of Columbia			6,844,118	6,840,457	
000000-00-0	706109920, Raleigh, North Carolina			470,905	469,511	
000000-00-0	706109961, Milford, Massachusetts			738,215	737,812	
000000-00-0	706109962, Canton, Massachusetts			726,369	725,972	
000000-00-0	706109966, Bedford, Pennsylvania			176,855	175,789	
000000-00-0	706109972, Memphis, Tennessee			187,871	185,450	
000000-00-0	706109973, Memphis, Tennessee			106,786	105,410	
000000-00-0	706109974, Memphis, Tennessee			68,665	67,781	
000000-00-0	706109975, Groveport, Ohio			69,144	68,253	
000000-00-0	706109976, Groveport, Ohio			86,132	85,022	
000000-00-0	706109977, Grove City, Ohio			41,137	40,607	
000000-00-0	706109978, Belcamp, Maryland			73,278	72,334	
000000-00-0	706109979, Belcamp, Maryland			52,341	51,667	
000000-00-0	706109980, Joliet, Illinois			134,018	132,291	
000000-00-0	706109981, McDonough, Georgia			39,690	39,179	
000000-00-0	706109982, Fort Worth, Texas			59,163	58,401	
000000-00-0	706109983, Middletown, Pennsylvania			69,098	68,207	
000000-00-0	706109984, Philadelphia, Pennsylvania			137,527	135,755	
000000-00-0	706109986, Fairburn, Georgia			98,541	97,687	
000000-00-0	706109987, University Park, Illinois			199,829	198,098	
000000-00-0	706109988, O Fallon, Missouri			11,804	11,702	
000000-00-0	706109989, O Fallon, Missouri			62,167	61,628	
000000-00-0	706109990, O Fallon, Missouri			70,636	70,024	
000000-00-0	706109991, Phoenix, Arizona			49,675	49,245	
000000-00-0	706109997, San Diego, California			3,905,576	3,906,666	
000000-00-0	706110025, Grapevine, Texas			2,537,176	2,537,176	
000000-00-0	706110028, Santa Fe Springs, California			410,424	403,900	
000000-00-0	706110065, Carrollton, Texas			2,195,081	2,190,646	
000000-00-0	706110102, Buena Park, California			2,266,281	2,238,575	
000000-00-0	706110135, Seattle, Washington			23,506,869	23,370,397	
000000-00-0	706110179, Peabody, Massachusetts			955,651	950,794	
000000-00-0	706110184, Reston, Virginia			3,161,804	3,125,973	

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706110193, Branford, Connecticut			710,541	699,256	
000000-00-0	706110200, Fremont, California			1,893,888	1,893,888	
000000-00-0	706110291, Redmond, Washington			441,484	434,458	
000000-00-0	706110310, Costa Mesa, California			18,118,940	17,900,397	
000000-00-0	706110365, Walnut Creek, California			7,941,689	7,839,732	
000000-00-0	706110377, Tampa, Florida			5,505,476	5,505,476	
000000-00-0	706110388, Marquette, Michigan			15,994	15,647	
000000-00-0	706110389, Cadillac, Michigan			4,323	4,229	
000000-00-0	706110390, Baltimore, Maryland			7,565	7,401	
000000-00-0	706110391, Frederick, Maryland			32,421	31,716	
000000-00-0	706110392, Pikesville, Maryland			216	210	
000000-00-0	706110393, Vancouver, Washington			1,725	1,674	
000000-00-0	706110394, Gresham, Oregon			914	887	
000000-00-0	706110395, Tualatin, Oregon			705	684	
000000-00-0	706110396, Beaverton, Oregon			577	560	
000000-00-0	706110397, Salem, Oregon			925	898	
000000-00-0	706110398, Salem, Oregon			979	950	
000000-00-0	706110399, Medford, Oregon			1,124	1,091	
000000-00-0	706110400, Bend, Oregon			700	680	
000000-00-0	706110401, Tillamook, Oregon			921	894	
000000-00-0	706110402, Auburn, Washington			1,224	1,188	
000000-00-0	706110403, Yelm, Washington			709	688	
000000-00-0	706110404, Longview, Washington			689	669	
000000-00-0	706110405, Corvallis, Oregon			985	956	
000000-00-0	706110406, Billings, Montana			2,390	2,339	
000000-00-0	706110407, Idaho Falls, Idaho			1,314	1,276	
000000-00-0	706110408, Boise, Idaho			2,723	2,664	
000000-00-0	706110409, Sparks, Nevada			1,928	1,871	
000000-00-0	706110434, Delray Beach, Florida			5,029,225	5,029,225	
000000-00-0	706110472, Waco, Texas			8,531,979	8,536,090	
000000-00-0	706110503, Frisco, Texas			5,246,705	5,246,705	
000000-00-0	706110719, Charlotte, North Carolina			9,704,635	9,723,168	
000000-00-0	717609472, St Helena, California			926,989	931,860	
000000-00-0	717610303, East Prairie, Missouri			183,837	184,232	
000000-00-0	717610474, Portland, Arkansas			1,208,434	1,209,596	
000000-00-0	717610607, Wilmot, Arkansas			387,035	387,975	
000000-00-0	717610662, Mayersville, Mississippi			1,856,098	1,858,500	
000000-00-0	717610687, Bernie, Missouri			302,117	301,712	
000000-00-0	717610689, Hayes, South Dakota			618,824	620,040	
000000-00-0	717610704, Hickman, Kentucky			147,815	148,142	
000000-00-0	717610790, Lost Hills, California			2,992,599	2,947,987	
000000-00-0	717610827, Somerton, Arizona			244,012	238,624	
000000-00-0	717610865, Shaw, Mississippi			965,816	969,737	
000000-00-0	717611016, Sisseton, South Dakota			1,369,711	1,365,033	
000000-00-0	717611173, Shaw, Mississippi			141,518	140,056	
000000-00-0	717611187, Ortley, South Dakota			1,260,171	1,262,321	
000000-00-0	717611188, Marion, Arkansas			146,113	144,689	
000000-00-0	717611260, Brawley, California			558,975	558,936	
000000-00-0	717611398, Madera, California			2,342,163	2,335,360	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				285,285,689	283,682,895	XXX
93142X-XG-1	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			15,087,373	15,083,396	10/16/2019
93142X-XN-6	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			12,065,283	12,060,515	10/22/2019
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior Note			2,022,264	2,020,653	12/02/2019
42241@-AB-5	Hearst Communications, Inc. Guaranteed Senior Note			6,067,290	6,062,013	12/02/2019
44855#-AT-7	Hy Vee, Inc. Series R Senior Note			4,559,645	4,554,353	01/15/2020
89233L-BZ-7	TOYOTA MOTOR FIN (NET) BV COMMERCIAL PAPER			3,020,707	3,020,556	03/20/2020
65475M-YC-8	Nissan Motor Accep Corp. COMMERCIAL PAPER			4,413,029	4,411,949	11/12/2019
8225X2-FV-1	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			2,974,516	2,974,912	06/29/2020
8225X2-FW-9	SHELL INTERNATIONAL FINANCE BV COMMERCIAL PAPER			5,948,694	5,949,488	06/30/2020
B8A6JD-8C-5	CARMX_AUTO ABS FLOATER			4,475,298	4,485,525	02/14/2020
B8A6JY-QM-7	CARMX_AUTO ABS FLOATER			3,051,339	3,058,313	02/14/2020
B8A6KJ-7V-9	CARMX_AUTO ABS FLOATER			7,925,949	7,944,061	02/14/2020
B8A6KY-ZZ-6	CARMX_AUTO ABS FLOATER			3,255,190	3,262,200	02/14/2020
B8A6LV-C6-0	CARMX_AUTO ABS FLOATER			3,458,639	3,466,088	02/14/2020
B8A6N6-9C-4	CARMX_AUTO ABS FLOATER			6,917,279	6,932,175	02/14/2020
B8A6PH-R0-4	CARMX_AUTO ABS FLOATER			6,510,380	6,524,400	02/14/2020
B8A6UF-SH-4	CARMX_AUTO ABS FLOATER			1,017,113	1,019,438	02/14/2020
B8A6V1-N6-3	CARMX_AUTO ABS FLOATER			2,237,651	2,242,763	02/14/2020
B8A6VY-DV-7	CARMX_AUTO ABS FLOATER			2,847,921	2,854,425	02/14/2020
B8A6WU-P6-6	CARMX_AUTO ABS FLOATER			2,441,078	2,446,650	02/14/2020
B8A6XR-SS-1	CARMX_AUTO ABS FLOATER			2,847,926	2,854,425	02/14/2020
B8A6YG-WX-8	CARMX_AUTO ABS FLOATER			1,424,166	1,427,213	02/14/2020
B8A6Z2-A9-5	CARMX_AUTO ABS FLOATER			3,662,040	3,669,975	02/14/2020
B8A70U-RY-6	CARMX_AUTO ABS FLOATER			4,477,776	4,485,525	02/14/2020
B8A71N-ZL-0	CARMX_AUTO ABS FLOATER			2,035,781	2,038,875	02/14/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				114,744,328	114,849,883	XXX
53947B-AU-4	LLOYDS BANK CORPORATE MARKETS CERTIFICATE OF DEPOSIT			6,041,292	6,041,111	10/09/2019
9099999. Total - Cash (Schedule E Part 1 type)				6,041,292	6,041,111	XXX
3024X3-Y1-6	FMC TECHNOLOGIES INC COMMERCIAL PAPER			3,013,619	3,013,831	11/01/2019
89355Q-XA-9	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER			4,527,866	4,527,934	10/10/2019
05531N-Y4-2	BAT INTL FIN PLC COMMERCIAL PAPER			903,997	904,070	11/04/2019
05531N-Y7-5	BAT INTL FIN PLC COMMERCIAL PAPER			1,506,351	1,506,475	11/07/2019
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			10,709,161	10,709,161	12/31/2049
B8A6YZ-S5-2	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,877,032	3,877,032	12/08/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				24,538,025	24,538,502	XXX
000000-00-0	Interest Rate Swap			2	2	10/01/2019
000000-00-0	Interest Rate Swap			12,344	12,344	12/01/2019
000000-00-0	Interest Rate Swap			(8,517)	(8,517)	01/10/2020
000000-00-0	Interest Rate Swap			(12,335)	(12,335)	01/16/2020
000000-00-0	Interest Rate Swap			8,865	8,865	01/21/2020
000000-00-0	Interest Rate Swap			(9,213)	(9,213)	01/23/2020
000000-00-0	Interest Rate Swap			33,840	33,840	02/01/2020
000000-00-0	Interest Rate Swap			(4,485)	(4,485)	02/04/2020
000000-00-0	Interest Rate Swap			(13,981)	(13,981)	02/09/2020
000000-00-0	Interest Rate Swap			6,354	6,354	03/02/2020
000000-00-0	Interest Rate Swap			(21,694)	(21,694)	03/20/2020
000000-00-0	Interest Rate Swap			38,060	38,060	05/04/2020
000000-00-0	Interest Rate Swap			(92,513)	(92,513)	05/09/2020
000000-00-0	Interest Rate Swap			(62,430)	(62,430)	05/31/2020
000000-00-0	Interest Rate Swap			15,962	15,962	06/01/2020
000000-00-0	Interest Rate Swap			(30,375)	(30,375)	07/23/2020
000000-00-0	Interest Rate Swap			5,859	5,859	08/01/2020
000000-00-0	Interest Rate Swap			(44,847)	(44,847)	08/08/2020
000000-00-0	Interest Rate Swap			8,935	8,935	09/01/2020
000000-00-0	Interest Rate Swap			(62,070)	(62,070)	09/17/2020
000000-00-0	Interest Rate Swap			1,662	1,662	11/01/2020
000000-00-0	Interest Rate Swap			(40,653)	(40,653)	11/02/2020
000000-00-0	Interest Rate Swap			(12,313)	(12,313)	11/16/2020
000000-00-0	Interest Rate Swap			(83,264)	(83,264)	12/10/2020
000000-00-0	Interest Rate Swap			(38,850)	(38,850)	12/11/2020
000000-00-0	Interest Rate Swap			(160,971)	(160,971)	12/22/2020
000000-00-0	Interest Rate Swap			(77,799)	(77,799)	12/27/2020
000000-00-0	Interest Rate Swap			(28,251)	(28,251)	01/03/2021
000000-00-0	Interest Rate Swap			(32,131)	(32,131)	01/11/2021
000000-00-0	Interest Rate Swap			(126,889)	(126,889)	01/20/2021

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			(95,566)	(95,566)	01/22/2021
000000-00-0	Interest Rate Swap			(62,137)	(62,137)	01/23/2021
000000-00-0	Interest Rate Swap			(130,933)	(130,933)	01/23/2021
000000-00-0	Interest Rate Swap			(79,996)	(79,996)	02/01/2021
000000-00-0	Interest Rate Swap			(49,776)	(49,776)	02/04/2021
000000-00-0	Interest Rate Swap			(36,980)	(36,980)	03/01/2021
000000-00-0	Interest Rate Swap			(378,110)	(378,110)	03/04/2021
000000-00-0	Interest Rate Swap			(62,250)	(62,250)	03/04/2021
000000-00-0	Interest Rate Swap			(37,562)	(37,562)	03/14/2021
000000-00-0	Interest Rate Swap			(108,909)	(108,909)	03/23/2021
000000-00-0	Interest Rate Swap			(100,212)	(100,212)	03/24/2021
000000-00-0	Interest Rate Swap			(115,590)	(115,590)	04/05/2021
000000-00-0	Interest Rate Swap			(429,593)	(429,593)	05/13/2021
000000-00-0	Interest Rate Swap			(173,408)	(173,408)	05/31/2021
000000-00-0	Interest Rate Swap			(145,646)	(145,646)	05/31/2021
000000-00-0	Interest Rate Swap			(91,532)	(91,532)	06/01/2021
000000-00-0	Interest Rate Swap			(282,090)	(282,090)	06/04/2021
000000-00-0	Interest Rate Swap			(148,877)	(148,877)	06/09/2021
000000-00-0	Interest Rate Swap			(330,838)	(330,838)	06/14/2021
000000-00-0	Interest Rate Swap			(267,739)	(267,739)	06/24/2021
000000-00-0	Interest Rate Swap			(289,584)	(289,584)	06/24/2021
000000-00-0	Interest Rate Swap			(60,218)	(60,218)	07/01/2021
000000-00-0	Interest Rate Swap			(162,124)	(162,124)	07/18/2021
000000-00-0	Interest Rate Swap			(343,307)	(343,307)	07/27/2021
000000-00-0	Interest Rate Swap			(551,402)	(551,402)	07/29/2021
000000-00-0	Interest Rate Swap			(196,929)	(196,929)	07/29/2021
000000-00-0	Interest Rate Swap			(107,283)	(107,283)	08/09/2021
000000-00-0	Interest Rate Swap			(104,451)	(104,451)	08/13/2021
000000-00-0	Interest Rate Swap			(186,743)	(186,743)	08/19/2021
000000-00-0	Interest Rate Swap			(341,346)	(341,346)	08/26/2021
000000-00-0	Interest Rate Swap			(198,547)	(198,547)	09/20/2021
000000-00-0	Interest Rate Swap			(241,970)	(241,970)	10/15/2021
000000-00-0	Interest Rate Swap			(72,790)	(72,790)	10/19/2021
000000-00-0	Interest Rate Swap			(280,894)	(280,894)	11/23/2021
000000-00-0	Interest Rate Swap			(141,927)	(141,927)	12/01/2021
000000-00-0	Interest Rate Swap			(455,479)	(455,479)	01/03/2022
000000-00-0	Interest Rate Swap			(159,681)	(159,681)	01/22/2022
000000-00-0	Interest Rate Swap			(25,828)	(25,828)	01/30/2022
000000-00-0	Interest Rate Swap			(421,143)	(421,143)	02/04/2022
000000-00-0	Interest Rate Swap			(208,360)	(208,360)	02/19/2022
000000-00-0	Interest Rate Swap			(282,212)	(282,212)	03/04/2022
000000-00-0	Interest Rate Swap			(106,919)	(106,919)	03/11/2022
000000-00-0	Interest Rate Swap			(260,483)	(260,483)	05/31/2022
000000-00-0	Interest Rate Swap			(376,158)	(376,158)	05/31/2022
000000-00-0	Interest Rate Swap			(626,837)	(626,837)	09/14/2022
000000-00-0	Interest Rate Swap			(103,684)	(103,684)	01/03/2023
000000-00-0	Interest Rate Swap			(661,892)	(661,892)	01/22/2023
000000-00-0	Interest Rate Swap			(170,276)	(170,276)	02/04/2023
000000-00-0	Interest Rate Swap			(94,294)	(94,294)	03/04/2023
000000-00-0	Interest Rate Swap			(258,222)	(258,222)	05/31/2023
000000-00-0	Interest Rate Swap			(285,113)	(285,113)	07/01/2023
000000-00-0	Interest Rate Swap			(329,404)	(329,404)	04/01/2025
000000-00-0	Interest Rate Swap			(458,069)	(458,069)	05/31/2025
000000-00-0	Interest Rate Swap			(37,308)	(37,308)	05/02/2020
000000-00-0	Interest Rate Swap			(57,126)	(57,126)	05/02/2020
000000-00-0	Interest Rate Swap			(25,241)	(25,241)	06/04/2020
000000-00-0	Interest Rate Swap			(53,762)	(53,762)	10/12/2020
000000-00-0	Interest Rate Swap			(140,257)	(140,257)	05/02/2021
000000-00-0	Interest Rate Swap			(159,860)	(159,860)	05/02/2021
000000-00-0	Interest Rate Swap			(108,869)	(108,869)	05/10/2021
000000-00-0	Interest Rate Swap			(58,768)	(58,768)	06/04/2021
000000-00-0	Interest Rate Swap			(66,251)	(66,251)	10/30/2021
000000-00-0	Interest Rate Swap			(16,262)	(16,262)	12/07/2021
000000-00-0	Interest Rate Swap			(123,149)	(123,149)	01/24/2022
000000-00-0	Interest Rate Swap			(27,844)	(27,844)	01/31/2022
000000-00-0	Interest Rate Swap			(17,231)	(17,231)	03/03/2022
000000-00-0	Interest Rate Swap			(45,826)	(45,826)	04/04/2022
000000-00-0	Interest Rate Swap			(748,735)	(748,735)	05/02/2022
000000-00-0	Interest Rate Swap			(97,070)	(97,070)	05/02/2022
000000-00-0	Interest Rate Swap			(223,538)	(223,538)	06/04/2022
000000-00-0	Interest Rate Swap			(39,200)	(39,200)	06/10/2022
000000-00-0	Interest Rate Swap			(151,114)	(151,114)	05/02/2023
000000-00-0	Interest Rate Swap			(249,436)	(249,436)	06/04/2023
000000-00-0	Interest Rate Swap			(7,200)	(7,200)	07/23/2020
000000-00-0	Interest Rate Swap			(4,525)	(4,525)	08/02/2020
000000-00-0	Interest Rate Swap			2,577	2,577	08/08/2020
000000-00-0	Interest Rate Swap			16,150	16,150	08/09/2020
000000-00-0	Interest Rate Swap			11,875	11,875	08/22/2020
000000-00-0	Interest Rate Swap			6,610	6,610	09/16/2020
000000-00-0	Interest Rate Swap			(17,983)	(17,983)	10/25/2020
000000-00-0	Interest Rate Swap			10,187	10,187	02/08/2021
000000-00-0	Interest Rate Swap			650	650	03/26/2021
000000-00-0	Interest Rate Swap			(4,259)	(4,259)	04/24/2021
000000-00-0	Interest Rate Swap			3,838	3,838	05/02/2021
000000-00-0	Interest Rate Swap			(27,716)	(27,716)	07/10/2021
000000-00-0	Interest Rate Swap			(20,649)	(20,649)	07/26/2021
000000-00-0	Interest Rate Swap			(88,217)	(88,217)	08/02/2021
000000-00-0	Interest Rate Swap			(997)	(997)	09/25/2021
000000-00-0	Interest Rate Swap			(7,778)	(7,778)	09/26/2021
000000-00-0	Interest Rate Swap			(288)	(288)	12/30/2021
000000-00-0	Interest Rate Swap			5,058	5,058	02/16/2022
000000-00-0	Interest Rate Swap			(61,126)	(61,126)	07/11/2022
000000-00-0	Interest Rate Swap			(91,550)	(91,550)	08/02/2022
000000-00-0	Interest Rate Swap			9,824	9,824	08/16/2022
000000-00-0	Interest Rate Swap			24,249	24,249	08/22/2022
000000-00-0	Interest Rate Swap			24,394	24,394	09/09/2022
000000-00-0	Interest Rate Swap			(5,719)	(5,719)	09/20/2022
000000-00-0	Interest Rate Swap			(103,478)	(103,478)	08/02/2023
9299999. Total - Other Assets				(15,295,933)	(15,295,933)	XXX
9999999 - Totals				2,912,212,606	2,900,473,599	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 488,150,379 — Book/Adjusted Carrying Value $ 471,300,979
2. Average balance for the year — Fair Value $ 2,627,283,446 — Book/Adjusted Carrying Value $ 2,591,182,393

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	59,938	460,131	262,645	XXX
BANK OF COMMERCE	STILLWELL, OK		0.000	0	0	200,000	200,000	200,000	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	426,423	871,006	762,995	XXX
CARVER STATE BANK	SAVANNAH, GA		0.000	0	0	100,000	100,000	100,000	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE	GLADSTONE, MO		0.000	0	0	100,000	100,000	100,000	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS	ST LOUIS, MO		0.000	0	0	100,000	100,000	100,000	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(477,006,912)	(527,028,724)	(514,843,600)	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	24,343	23,886	23,991	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.000	0	0	64,821,692	145,006,588	57,897,078	XXX
CITIZENS SAVINGS BANK & TRUST	NASHVILLE, TN		0.000	0	0	100,000	100,000	100,000	XXX
CITIZENS TRUST BANK	ATLANTA, GA		0.000	0	0	200,000	200,000	200,000	XXX
CITY NATIONAL BANK OF NEW JERSEY	NEWARK, NJ		0.000	0	0	100,869	101,090	101,311	XXX
COMMONWEALTH NATIONAL BANK	MOBILE, AL		0.000	0	0	100,000	100,000	100,000	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	201	200	200	XXX
FIRST INDEPENDENCE BANK OF DETROIT	DETROIT, MI		0.000	0	0	100,000	100,000	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY	SHAWNEE, OK		0.000	0	0	200,000	200,000	200,000	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.000	0	0	100,000	100,000	100,000	XXX
INTERNATIONAL BANK OF CHICAGO	CHICAGO, IL		0.000	0	0	200,000	200,000	200,000	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.000	0	0	61,257,752	80,295,893	184,437,957	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.000	(10,039)	0	49,233,840	43,308,284	42,867,370	XXX
JP MORGAN CHASE BANK - NEW YORK	NEW YORK, NY		0.023	1,915	0	0	0	0	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS	NEW ORLEANS, LA		0.000	0	0	100,000	100,000	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS	OPELOUSAS, LA		0.000	0	0	100,000	100,000	100,000	XXX
LUMBEE GUARANTY BANK	PEMBROKE, NC		0.000	0	0	200,000	200,000	200,000	XXX
MECHANICS AND FARMERS BANK	DURHAM, NC		0.000	0	0	100,000	100,000	100,000	XXX
METROPOLITAN BANK	OAKLAND, CA		0.000	0	0	200,000	200,000	200,000	XXX
PACIFIC GLOBAL	CHICAGO, IL		0.000	0	0	200,000	200,000	200,000	XXX
PNC BANK- N A	PHILADELPHIA, PA		0.000	0	0	2,756,517	6,088,084	15,303,792	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	83,125	83,394	82,806	XXX
STATE BANK OF TEXAS	DALLAS, TX		0.003	655	0	100,000	100,000	100,000	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(10,929,223)	(13,493,729)	(4,267,078)	XXX
THE HARBOR BANK OF MARYLAND	BALTIMORE, MD		0.000	0	0	100,000	100,000	100,000	XXX
TRI-STATE BANK OF MEMPHIS	MEMPHIS, TN		0.000	0	0	100,000	100,000	100,000	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	184,260	(41,952)	623,173	XXX
UNITY NATIONAL BANK	HOUSTON, TX		0.000	0	0	100,000	100,000	100,000	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(4,057,095)	(4,398,552)	(4,588,506)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(177,365,971)	(180,209,349)	(172,950,457)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(86,481,469)	(89,438,784)	(91,318,085)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(48,120,094)	(45,754,285)	(45,833,273)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS		0.024	164,119	17,083	25,000,000	0	50,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS		0.024	233,085	0	0	0	0	XXX
BANK OF MONTREAL	CHICAGO, IL		0.026	(134,881)	177,630	0	0	43,011,205	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.025	481,423	19,703	75,396,288	75,392,059	25,390,582	XXX
BANK OF TOKYO-MITSUBISHI	NEW YORK, NY		0.025	285,335	50,528	38,490,907	25,490,053	25,000,000	XXX
BNP PARIBAS SA	NEW YORK, NY		0.026	357,414	128,692	50,000,000	63,000,000	63,000,000	XXX
BRANCH BANKING AND TRUST COMPANY	WINSTON-SALEM, NC		0.023	155,779	0	0	30,000,000	0	XXX
CALYON	CAYMAN ISLANDS		0.023	40,241	0	0	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.022	437,621	16,892	72,946,058	72,932,984	48,015,872	XXX
CREDIT AGRICOLE CORPORATE & INVEST	CAYMAN ISLANDS		0.028	(253,240)	300,451	0	0	50,140,382	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY		0.025	167,117	50,843	40,000,000	40,000,000	40,000,000	XXX
CREDIT SUISSE AG	NEW YORK, NY		0.023	82,400	1,144	20,000,000	20,000,000	20,000,000	XXX
DNB BANK ASA	NEW YORK, NY		0.024	169,056	87,167	31,000,933	31,000,843	54,000,507	XXX
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY		0.026	270,195	194,917	35,000,000	33,000,000	33,000,000	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.024	221,183	181,081	0	83,368,000	65,420,000	XXX
MUFG BANK LTD	NEW YORK, NY		0.025	216,848	44,753	22,400,930	22,400,202	17,000,000	XXX
NATIXIS SA	NEW YORK, NY		0.024	182,541	1,579	25,000,000	25,000,000	25,000,000	XXX
NEDERLANDSE WATERSCHAPSBANK NV	THE HAGUE, NETHERLANDS		0.023	91,925	35,439	0	44,998,546	44,993,961	XXX
NORDEA BANK AB	NEW YORK, NY		0.024	267,423	73,685	50,000,000	50,000,000	50,000,000	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	*
NORINCHUKIN BANK NEW YORK, NY		0.025	174,337	0	5,800,112	0	0	XXX
ROYAL BANK OF CANADA NEW YORK, NY		0.023	153,661	40,910	67,614,000	25,001,119	25,000,095	XXX
SKANDINAVISKA ENSKILDA BANKEN NEW YORK, NY		0.024	137,605	43,259	32,000,000	32,000,000	32,000,000	XXX
SUMITOMO MITSUI BANKING CORP NEW YORK, NY		0.026	222,447	67,301	29,500,907	59,500,277	50,999,516	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.024	347,089	39,181	0	0	50,000,000	XXX
SVENSKA HANDELSBANKEN AB NEW YORK, NY		0.025	188,318	55,115	34,000,000	34,000,000	34,000,000	XXX
TORONTO-DOMINION BANK NEW YORK, NY		0.022	24,132	0	0	0	0	XXX
US BANK NA CINCINNATI, OH		0.023	243,626	37,370	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	4,919,330	1,664,723	72,938,434	226,757,367	358,334,542	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	4,919,330	1,664,723	72,938,434	226,757,367	358,334,542	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	4,919,330	1,664,723	72,938,434	226,757,367	358,334,542	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		09/01/2019	1.900	12/31/2019	2	0	74,468
	U.S TREASURY BILL TREASURY BILL		09/18/2019	1.985	11/12/2019	49,884,208	0	33,083
	U.S TREASURY BILL TREASURY BILL		09/19/2019	1.947	11/19/2019	149,602,487	0	56,788
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						199,486,697	0	164,339
0599999. Total - U.S. Government Bonds						199,486,697	0	164,339
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		09/26/2019	1.878	11/22/2019	99,728,733	0	20,867
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		09/24/2019	1.929	11/20/2019	201,458,808	0	64,943
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						301,187,542	0	85,810
3199999. Total - U.S. Special Revenues Bonds						301,187,542	0	85,810
	STIFs - Subsidiary Accounts SSLM ALM		09/04/2019	2.130	12/31/2019	32,744,178	56,663	547,537
	New Orleans Jazz Orchestra Inc Purchase Obligation		09/01/2019	0.000	12/24/2019	856,870	0	0
	AMERICAN ELEC PWR CO COMMERCIAL PAPER		09/16/2019	2.400	10/15/2019	24,976,667	0	25,000
	ASSA ABLOY FIN COMMERCIAL PAPER		09/30/2019	2.280	10/30/2019	1,996,327	0	127
	BANK OF NOVA SCOTIA COMMERCIAL PAPER		09/25/2019	2.050	10/02/2019	49,997,153	0	17,083
	BASF CORP COMMERCIAL PAPER		09/30/2019	2.010	10/31/2019	49,915,058	0	10,862
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	08/06/2019	2.450	11/04/2019	6,983,803	0	26,678
	BAT INTL FIN PLC COMMERCIAL PAPER	LS	08/07/2019	2.450	11/07/2019	9,974,819	0	37,431
	BAYER CORP COMMERCIAL PAPER		09/18/2019	2.320	12/13/2019	14,929,433	0	11,600
	BAYER CORP COMMERCIAL PAPER		09/20/2019	2.320	12/05/2019	4,979,056	0	3,544
	BNG BANK NV COMMERCIAL PAPER		09/26/2019	1.990	10/02/2019	74,995,854	0	20,729
	BNP PARIBAS SA COMMERCIAL PAPER		09/26/2019	2.000	10/03/2019	24,997,222	0	6,944
	BNP SA (REPO DEALER) TRI PARTY REPO	RR	09/30/2019	2.300	10/01/2019	150,000,000	9,583	0
	DUPONT DE NEMOURS INC COMMERCIAL PAPER		09/16/2019	2.450	10/16/2019	13,985,708	0	13,339
	EI DU PONT DE NEMOURS & CO COMMERCIAL PAPER		09/24/2019	2.310	12/03/2019	17,927,235	0	8,085
	EI DU PONT DE NEMOURS & CO COMMERCIAL PAPER		09/18/2019	2.500	10/10/2019	14,990,625	0	12,500
	EI DU PONT DE NEMOURS & CO COMMERCIAL PAPER		09/23/2019	2.310	12/02/2019	4,980,108	0	2,567
	ENBRIDGE (US) INC COMMERCIAL PAPER		09/16/2019	2.400	10/09/2019	20,988,800	0	21,000
	EUROPEAN INVESTMENT BANK COMMERCIAL PAPER		09/25/2019	2.060	10/23/2019	3,994,964	0	1,373
	FED DESJA QUEBEC COMMERCIAL PAPER		09/06/2019	2.070	11/19/2019	19,943,650	0	25,300
	FMC TECHNOLOGIES INC COMMERCIAL PAPER	LS	08/01/2019	2.450	11/01/2019	9,978,903	0	41,514
	GLENCORE FUNDING LLC COMMERCIAL PAPER		09/25/2019	2.350	12/16/2019	24,875,972	0	8,160
	HEWLETT-PACKARD CO CORPORATE		09/04/2019	2.100	10/04/2019	7,999,817	82,600	(69,436)
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		09/25/2019	2.250	10/01/2019	75,000,000	0	23,438
	JP MORGAN USGOVT MMKT CAP MONEY MARKET		09/30/2019	1.000	12/31/2019	2,008,209	651	250
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	09/09/2019	3.852	12/08/2019	12,835,492	30,216	0
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER		09/05/2019	2.050	12/04/2019	49,817,778	0	71,181
	NESTLE CAP CORP COMMERCIAL PAPER		09/18/2019	2.150	10/02/2019	24,998,507	0	19,410
	NESTLE FINANCE INTERNATIONAL L COMMERCIAL PAPER		07/18/2019	2.250	10/11/2019	24,984,375	0	115,625
	NESTLE FINANCE INTERNATIONAL L COMMERCIAL PAPER		08/19/2019	2.040	10/18/2019	24,975,917	0	59,500
	OGLETHORPE POWER CORP COMMERCIAL PAPER		09/25/2019	2.325	11/12/2019	14,715,974	0	5,718
	PARKER HANNIFIN CORP COMMERCIAL PAPER		08/22/2019	2.290	11/12/2019	29,919,850	0	74,425
	Pengrowth Energy Corporation Sr. Secured Revolver		09/25/2019	7.380	09/30/2019	132,164	175	11
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER		09/18/2019	2.460	10/22/2019	5,991,390	0	5,330
	SCHLUMBERGER INVESTMENT SA COMMERCIAL PAPER		09/20/2019	2.070	12/18/2019	49,775,750	0	23,000
	SEMPRA GLOBAL COMMERCIAL PAPER		07/24/2019	2.510	10/01/2019	6,000,000	0	28,865
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		09/25/2019	2.020	10/02/2019	33,998,092	0	11,447
	TOYOTA MOTOR CREDIT CORP CORP FLOATER		09/10/2019	2.315	11/14/2019	5,001,278	15,435	(9,897)
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	07/10/2019	2.560	10/10/2019	14,990,400	0	87,467
	VIRGINIA ELEC & PWR COMMERCIAL PAPER		07/19/2019	2.450	10/15/2019	4,995,236	0	25,181
	VIRGINIA ELEC & PWR COMMERCIAL PAPER		07/17/2019	2.450	10/17/2019	3,995,644	0	20,417
	VW CREDIT INC COMMERCIAL PAPER		09/24/2019	2.280	10/21/2019	998,733	0	443
	WELLTOWER INC COMMERCIAL PAPER		09/19/2019	2.350	10/18/2019	14,983,354	0	10,771
	WESTERN UNION CO/THE COMMERCIAL PAPER		09/23/2019	2.370	10/02/2019	9,999,342	0	5,267
	WESTERN UNION CO/THE COMMERCIAL PAPER		09/25/2019	2.350	10/04/2019	7,998,433	0	3,133
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,005,128,142	195,323	1,352,916
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,005,128,142	195,323	1,352,916
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

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
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						1,505,802,381	195,323	1,603,064
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						1,505,802,381	195,323	1,603,064
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	09/30/2019	2.360		1,073,653,520	1,674,861	6,011,934
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	09/18/2019	2.360		35,454,275	136,168	197,916
38141W-27-3	Goldman Sachs MMKT		09/30/2019	2.130		30,990,486	54,272	27,291
38141W-27-3	Goldman Sachs MMKT		09/25/2019	2.130		181,867,433	318,492	2,432,144
38141W-27-3	Goldman Sachs MMKT		09/26/2019	2.130		3,151,493	5,519	2,683
38141W-27-3	Goldman Sachs MMKT		09/27/2019	2.130		4,988,473	8,736	4,893
38141W-27-3	Goldman Sachs MMKT		09/12/2019	2.130		423,680	742	0
38141W-27-3	Goldman Sachs MMKT		09/10/2019	2.130		153,912	270	0
38141W-27-3	Goldman Sachs MMKT		09/17/2019	2.130		(2,671,379)	535	1,178
857492-70-6	STATE STR INSTL INVT TR MMKT		09/30/2019	0.000		7,321,398	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						1,335,333,290	2,199,595	8,678,038
8899999 - Total Cash Equivalents						2,841,135,671	2,394,918	10,281,102