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

QUARTERLY STATEMENT

AS OF JUNE 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

Mark Brown Grier, Vice Chairman	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	Mark Brown Grier
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 August, 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	87,683,438,161	0	87,683,438,161	84,868,378,785
2.	Stocks:				
	2.1 Preferred stocks	99,821,089	0	99,821,089	99,651,461
	2.2 Common stocks	7,212,989,042	0	7,212,989,042	6,718,406,370
3.	Mortgage loans on real estate:				
	3.1 First liens	20,002,841,107	0	20,002,841,107	19,139,750,849
	3.2 Other than first liens	25,592,700	0	25,592,700	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	258,634,059	0	258,634,059	263,174,298
	4.2 Properties held for the production of income (less $ (255,623,113) encumbrances)	264,615,892	0	264,615,892	267,956,524
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 166,292,823), cash equivalents ($ 2,319,583,942) and short-term investments ($ 1,160,450,723)	3,646,327,488	0	3,646,327,488	3,744,431,857
6.	Contract loans (including $ 0 premium notes)	2,914,457,278	0	2,914,457,278	2,902,633,228
7.	Derivatives	3,436,302,646	0	3,436,302,646	2,873,365,557
8.	Other invested assets	5,961,691,533	0	5,961,691,533	5,483,374,182
9.	Receivables for securities	110,777,628	0	110,777,628	31,583,820
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	94,094,085	0	94,094,085	9,284,630
12.	Subtotals, cash and invested assets (Lines 1 to 11)	131,711,582,708	0	131,711,582,708	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	938,508,675	2,793,446	935,715,229	912,936,177
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,236,931,760	23,125,896	1,213,805,864	1,212,395,030
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,803,125,113 earned but unbilled premiums)	1,803,125,113	0	1,803,125,113	1,828,912,890
	15.3 Accrued retrospective premiums ($ 84,760,760) and contracts subject to redetermination ($ 0)	84,760,760	0	84,760,760	59,443,237
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	494,997,031	0	494,997,031	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	23,180,962	0	23,180,962	8,222,158
17.	Amounts receivable relating to uninsured plans	12,718,574	436,275	12,282,299	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	2,362,849,367	867,699,468	1,495,149,899	1,438,369,985
19.	Guaranty funds receivable or on deposit	47,165,419	0	47,165,419	47,132,509
20.	Electronic data processing equipment and software	283,878,581	176,030,408	107,848,173	107,240,467
21.	Furniture and equipment, including health care delivery assets ($ 0)	180,391,135	180,391,135	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	866,683,547	0	866,683,547	897,808,631
24.	Health care ($ 0) and other amounts receivable	25,326,209	25,326,209	0	0
25.	Aggregate write-ins for other than invested assets	2,798,307,862	2,525,742,849	272,565,013	253,223,249
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	142,870,407,703	3,801,545,686	139,068,862,017	133,492,840,349
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	145,203,545,501	0	145,203,545,501	137,671,505,548
28.	Total (Lines 26 and 27)	288,073,953,204	3,801,545,686	284,272,407,518	271,164,345,897
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	94,094,085	0	94,094,085	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)	94,094,085	0	94,094,085	9,284,630
2501.	Prepaid reinsurance asset	157,969,173	0	157,969,173	140,714,120
2502.	Miscellaneous assets	146,240,390	73,502,794	72,737,596	72,227,216
2503.	Leasehold improvements	41,858,244	0	41,858,244	40,281,913
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,452,240,055	2,452,240,055	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,798,307,862	2,525,742,849	272,565,013	253,223,249

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 73,401,919,940 less $ 0 included in Line 6.3 (including $ 161,111 Modco Reserve)	73,401,919,940	71,727,677,879
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	11,474,250,731	11,199,537,753
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,516,058,255	16,718,014,117
4.	Contract claims:		
	4.1 Life	1,721,877,014	1,681,441,178
	4.2 Accident and health	118,415,745	117,821,408
5.	Policyholders' dividends/refunds to members $ 8,042,243 and coupons $ 0 due and unpaid	8,042,243	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 $ 794,317,921 Modco)	823,910,186	1,701,737,540
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 842,438,098 Modco)	870,597,780	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 12,928,037 accident and health premiums	39,096,737	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 $ 63,823,286 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	363,996,771	481,483,805
	9.3 Other amounts payable on reinsurance, including $ (29,174,751) assumed and $ 693,770,190 ceded	664,595,439	313,972,890
	9.4 Interest Maintenance Reserve	125,083,979	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 35,456,952 , accident and health $ 13,315,775 and deposit-type contract funds $ 81,986	48,854,714	64,869,834
11.	Commissions and expense allowances payable on reinsurance assumed	67,754,449	65,113,458
12.	General expenses due or accrued	1,972,647,557	2,086,371,128
13.	Transfers to Separate Accounts due or accrued (net) (including $ (328,504,433) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(425,182,946)	(440,987,746)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,255,534)	5,533,973
15.1	Current federal and foreign income taxes, including $ 2,722,561,988 on realized capital gains (losses)	120,735,633	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,314,168	4,231,945
17.	Amounts withheld or retained by reporting entity as agent or trustee	64,117,806	71,411,667
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	498,967
19.	Remittances and items not allocated	559,244,019	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	1,301,582,099	1,318,326,978
22.	Borrowed money $ 180,613,169 and interest thereon $ 783,270	181,396,439	181,480,898
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,748,357,953	2,548,802,040
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	8,273,965	8,064,848
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	741,911	855,773
	24.04 Payable to parent, subsidiaries and affiliates	693,398,976	430,363,514
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	48,110	49,346
	24.07 Funds held under coinsurance	66,167,430	60,375,083
	24.08 Derivatives	1,157,928,209	866,433,691
	24.09 Payable for securities	222,837,858	235,765,469
	24.10 Payable for securities lending	2,675,215,061	2,462,744,882
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,650,048,592	8,503,630,493
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	127,245,071,289	123,054,684,401
27.	From Separate Accounts Statement	144,880,455,230	137,414,825,862
28.	Total liabilities (Lines 26 and 27)	272,125,526,519	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	845,405,450	845,117,866
33.	Gross paid in and contributed surplus	919,422,112	919,422,112
34.	Aggregate write-ins for special surplus funds	307,200,779	307,200,779
35.	Unassigned funds (surplus)	10,072,352,658	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 $ 323,090,271 in Separate Accounts Statement)	12,144,380,999	10,692,335,634
38.	Totals of Lines 29, 30 and 37	12,146,880,999	10,694,835,634
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	284,272,407,518	271,164,345,897
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,724,598,429	6,908,027,185
2502.	Collateral liabilities for derivatives	1,857,008,132	485,456,553
2503.	Deferred gains on affiliated reinsurance	744,490,882	788,547,289
2598.	Summary of remaining write-ins for Line 25 from overflow page	323,951,149	321,599,466
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,650,048,592	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	13,515,055,444	11,478,526,291	30,479,244,612
2.	Considerations for supplementary contracts with life contingencies	4,134,543	5,879,200	8,322,686
3.	Net investment income	2,481,276,470	2,351,086,156	4,879,890,795
4.	Amortization of Interest Maintenance Reserve (IMR)	10,742,002	3,673,950	15,931,742
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(55,933,169)	172,603,239	119,629,336
6.	Commissions and expense allowances on reinsurance ceded	203,774,740	210,012,861	414,645,090
7.	Reserve adjustments on reinsurance ceded	(46,301,655)	(51,210,875)	(113,019,914)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	356,995,518	324,942,904	713,042,595
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	216,036,850	228,829,123	451,608,911
9.	Totals (Lines 1 to 8.3)	16,685,780,743	14,724,342,849	36,969,295,853
10.	Death benefits	2,298,366,159	2,687,134,273	4,803,696,059
11.	Matured endowments (excluding guaranteed annual pure endowments)	895,922	601,794	911,434
12.	Annuity benefits	5,998,277,375	5,585,955,969	11,216,915,741
13.	Disability benefits and benefits under accident and health contracts	518,075,812	507,768,805	1,018,243,445
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	8,545,558,549	5,983,085,816	12,649,896,924
16.	Group conversions	460,046	819,632	342,742
17.	Interest and adjustments on contract or deposit-type contract funds	255,882,756	242,429,282	513,141,378
18.	Payments on supplementary contracts with life contingencies	9,045,270	9,485,684	18,694,470
19.	Increase in aggregate reserves for life and accident and health contracts	1,935,252,543	2,315,688,606	3,218,015,732
20.	Totals (Lines 10 to 19)	19,561,814,432	17,332,969,861	33,439,857,925
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	109,224,356	112,396,528	221,493,637
22.	Commissions and expense allowances on reinsurance assumed	471,907,040	424,900,977	835,266,054
23.	General insurance expenses and fraternal expenses	978,618,818	731,286,675	1,659,693,081
24.	Insurance taxes, licenses and fees, excluding federal income taxes	149,729,547	145,348,744	287,756,201
25.	Increase in loading on deferred and uncollected premiums	(227,626)	(236,144)	56,623
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,645,416,419)	(3,295,568,438)	227,676,168
27.	Aggregate write-ins for deductions	(471,474,973)	(729,554,363)	(1,309,305,569)
28.	Totals (Lines 20 to 27)	16,154,175,175	14,721,543,840	35,362,494,120
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	531,605,568	2,799,009	1,606,801,733
30.	Dividends to policyholders and refunds to members	24,345,674	23,758,596	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)	507,259,894	(20,959,587)	1,580,383,148
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	143,493,879	(4,100,511)	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)	363,766,015	(16,859,076)	1,403,638,501
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 54,375,301 (excluding taxes of $ 70,091,428 transferred to the IMR)	(131,329,253)	(414,974,892)	(79,173,531)
35.	Net income (Line 33 plus Line 34)	232,436,762	(431,833,968)	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)	232,436,762	(431,833,968)	1,324,464,970
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 120,860,472	963,445,427	48,026,946	(212,200,652)
39.	Change in net unrealized foreign exchange capital gain (loss)	(4,637,731)	44,164,541	10,158,021
40.	Change in net deferred income tax	204,247,848	398,155,474	277,930,123
41.	Change in nonadmitted assets	(26,020,897)	(286,745,677)	(18,887,488)
42.	Change in liability for reinsurance in unauthorized and certified companies	(209,117)	1,590,790	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	(199,555,913)	(41,659,418)	(67,289,811)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(918,147)	81,917,780	71,360,279
47.	Other changes in surplus in Separate Accounts Statement	122,343,753	(261,289,730)	(319,820,665)
48.	Change in surplus notes	287,584	263,872	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	0	14,500,000	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	160,625,796	183,209,061	(160,457,029)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,452,045,365	(249,700,329)	746,563,681
55.	Capital and surplus, as of statement date (Lines 36 + 54)	12,146,880,999	9,698,571,624	10,694,835,634
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	216,036,850	228,829,123	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)	216,036,850	228,829,123	451,608,911
2701.	Reserve adjustment on reinsurance assumed	(594,659,322)	(802,577,949)	(1,461,816,211)
2702.	Interest on taxes and miscellaneous items	22,553	1,207,993	2,887,884
2703.	Self-insured liabilities	2,162,009	(1,279,074)	(231,384)
2798.	Summary of remaining write-ins for Line 27 from overflow page	120,999,787	73,094,667	149,854,142
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(471,474,973)	(729,554,363)	(1,309,305,569)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	156,058,062	184,456,162	(156,184,141)
5302.	Deferred reinsurance allowance	4,567,734	(1,247,101)	(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)	160,625,796	183,209,061	(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	12,939,352,707	11,429,862,044	29,501,202,937
2.	Net investment income	2,418,591,396	2,289,560,240	4,765,693,680
3.	Miscellaneous income	761,848,305	747,895,694	1,577,172,378
4.	Total (Lines 1 to 3)	16,119,792,408	14,467,317,978	35,844,068,995
5.	Benefit and loss related payments	17,304,726,433	15,127,476,177	29,968,310,196
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,101,364,116)	(3,434,175,166)	(699,587,434)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,373,088,065	868,553,483	1,442,541,353
8.	Dividends paid to policyholders	30,647,005	29,703,375	62,300,858
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	3,030,644	187,247,264	282,028,277
10.	Total (Lines 5 through 9)	13,610,128,031	12,778,805,133	31,055,593,250
11.	Net cash from operations (Line 4 minus Line 10)	2,509,664,377	1,688,512,845	4,788,475,745
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,058,871,874	6,765,399,570	13,949,351,527
	12.2 Stocks	34,658,603	175,365,957	515,488,608
	12.3 Mortgage loans	1,309,913,135	1,147,576,139	2,888,905,861
	12.4 Real estate	12,460	155,003,878	260,304,712
	12.5 Other invested assets	204,148,560	694,519,335	843,504,799
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,590,969	(702,742)	(1,835,924)
	12.7 Miscellaneous proceeds	375,586,545	271,049,602	196,573,275
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,985,782,146	9,208,211,739	18,652,292,858
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,827,518,409	9,938,705,495	20,452,036,297
	13.2 Stocks	97,691,374	254,509,340	853,515,406
	13.3 Mortgage loans	2,199,403,072	1,768,323,832	3,394,950,282
	13.4 Real estate	12,935,300	137,243,215	212,216,486
	13.5 Other invested assets	467,178,425	747,668,338	1,285,168,761
	13.6 Miscellaneous applications	180,077,698	239,104,541	151,216,527
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,784,804,278	13,085,554,761	26,349,103,759
14.	Net increase (or decrease) in contract loans and premium notes	11,824,050	57,510,651	24,932,391
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,810,846,182)	(3,934,853,673)	(7,721,743,292)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	287,584	263,872	539,324
	16.2 Capital and paid in surplus, less treasury stock	0	0	500,000,000
	16.3 Borrowed funds	(19,787,497)	(8,317,707)	(19,072,264)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(457,838,619)	(710,450,070)	(1,001,658,793)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	1,680,415,968	1,861,380,144	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)	1,203,077,436	1,142,876,239	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)	(98,104,369)	(1,103,464,589)	(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)	3,646,327,488	4,023,442,404	3,744,431,857

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

20.0001.	Pension risk transfer transactions	440,142,897	0	805,889,310
20.0002.	Asset transfer from common stocks to other invested assets	65,905,320	0	0
20.0003.	Amortization of deferred gains related to reinsurance transactions with affiliates	46,101,606	55,689,037	109,978,680
20.0004.	Dividend distribution from a subsidiary related to a tax payment agreement	34,934,722	42,717,574	73,628,686
20.0005.	Transfer of bonds from an affiliate	23,065,810	0	0
20.0006.	Transfer of bonds to an affiliate	19,918,984	0	0
20.0007.	Capital contribution from parent	0	0	200,000,000
20.0008.	Donation of equity securities to an affiliated charitable organization	0	20,206,720	30,244,770
20.0009.	Contribution of tax credits from parent	0	14,500,000	14,500,000
20.0010.	Contribution of tax credits to a subsidiary	0	5,500,000	5,500,000

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

20.0011. 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	1,276,515,891	1,330,630,650	2,693,786,551
3.	Ordinary individual annuities	188,454,301	43,892,703	141,288,701
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	2,260,407,339	2,163,449,854	4,471,460,623
6.	Group annuities	6,977,396,708	5,232,798,151	17,982,868,149
7.	A & H - group	729,776,798	669,126,163	1,319,829,401
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	107,719,488	107,316,969	209,135,211
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	11,590,519,956	9,599,095,292	26,870,249,438
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	11,590,519,956	9,599,095,292	26,870,249,438
14.	Deposit-type contracts	1,693,166,494	2,500,868,551	4,530,939,108
15.	Total (Lines 13 and 14)	13,283,686,450	12,099,963,843	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 #	06/30/2019	12/31/2018
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$232,436,762	$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	(4,459,904)	(25,564,349)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$236,896,666	$1,348,850,917
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$12,146,880,999	$10,694,835,634
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	41,858,244	40,281,913
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(58,988,277)	(62,194,596)
Reserve calculation adjustments	51R	4	19	0	1,178,402
Reserve calculation adjustments	51R	4	32	(4,459,904)	(25,564,349)
Reserve calculation adjustments	51R	4	40	4,459,630	25,564,349
Reserve calculation adjustments	51R	4	41	(5,128,469)	(29,399,001)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$12,169,139,775	$10,744,968,916
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$284,272,407,518	$271,164,345,897
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	2,185,803,942	450,227,938
Admit leasehold improvements	19	2	25	41,858,244	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	(58,988,277)	(62,194,596)
Reserve calculation adjustments	51R	2	18.2	(668,839)	(3,834,652)
Reserve calculation adjustments	51R	2	18.1	0	(25,564,349)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$282,104,402,448	$270,765,429,643
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$272,125,526,519	$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	2,185,803,942	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	4,459,904	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$269,935,262,673	$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 June 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 June 30, 2019 and December 31, 2018.

(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

NOTES TO FINANCIAL STATEMENTS

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.

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,

NOTES TO FINANCIAL STATEMENTS

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 June 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 six months ended June 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
Total	$3,857,223	$3,826,795	$30,428	$3,826,795	$3,806,973	

(4) As of June 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	($9,025,796)
2. 12 Months or Longer	($113,413,429)

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

1. Less than 12 Months	$1,761,490,271
2. 12 Months or Longer	$3,266,656,053

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

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

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of June 30, 2019. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of June 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

June 30, 2019	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,675,215,061
(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	$2,675,215,061
(g) Securities Received	0
(h) Total Collateral Received	$2,675,215,061
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 $2,628,641,920 as of June 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 June 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:

June 30, 2019	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	276,371,220	277,951,735
(c) 31 to 60 Days	43,412,237	43,413,030
(d) 61 to 90 Days	130,024,546	130,008,269
(e) 91 to 120 Days	108,255,216	108,310,589
(f) 121 to 180 Days	63,602,380	63,673,400
(g) 181 to 365 Days	424,673,684	425,168,032
(h) 1 to 2 years	778,752,794	782,481,664
(i) 2 to 3 years	652,939,633	657,689,480
(j) Greater than 3 years	140,144,244	139,945,721
(k) Subtotal	$2,618,175,954	$2,628,641,920
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,618,175,954	$2,628,641,920
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 June 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 June 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 June 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	XXX	XXX
b - Tri-Party (YES/NO)	No	No	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Overnight	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
g. >1 Year	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 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	XXX	XXX	XXX	XXX	XXX
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
c. Fair Value	XXX	XXX	XXX	XXX	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	$5,765,863,965	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	6,825,705,413	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	$5,765,863,965	$0	$0	$0	$0	$0	$0
q. Total Assets- FV	$0	$6,825,705,413	$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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Securities (FV)	XXX	XXX	XXX	XXX	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	$6,724,598,429	$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	$6,724,598,429	$0	$0	$0	$0	$0	$0	$0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,704,410,929
b. 30 Days or Less	$20,187,500
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	$694,705,074	$698,677,960
b. 31 to 60 Days	$109,123,884	$109,125,878
c. 61 to 90 Days	$326,838,344	$326,797,429
d. 91 to 120 Days	$272,117,508	$272,256,697
e. 121 to 180 Days	$159,875,171	$160,053,691
f. 181 to 365 Days	$1,067,488,006	$1,068,730,631
g. 1 to 2 Years	$1,957,524,798	$1,966,897,935
h. 2 to 3 Years	$1,641,272,470	$1,653,212,001
i. > 3 Years	$352,275,889	$351,776,868

(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)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Securities collateral (FV)	XXX	XXX	XXX	XXX	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	XXX	XXX
b - Tri-Party (YES/NO)	Yes	Yes	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Overnight	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
g. >1 Year	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 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	XXX	XXX	XXX	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Securities (FV)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
c. Securities (BACV)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Securities (FV)	XXX	XXX	XXX	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	XXX	XXX	XXX	XXX	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 June 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 June 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 June 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 June 30, 2019 were as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
92941#AB1	$11,015	$11,159	$11,015	N
92941#AC9	4,574	4,630	4,574	N
92941#AD7	4,854	4,904	4,854	N
039483BC5	20,130,138	25,423,885	20,130,138	N
06051GGG8	70,468,819	78,128,243	70,468,819	N
172967LJ8	100,216,829	108,711,502	100,216,829	N
40427LAB0	30,754,380	46,985,799	30,754,380	N
42307TAG3	23,788,191	29,256,960	23,788,191	N
46647PAA4	78,306,792	86,249,883	78,306,792	N
500631AE6	1,233,320	3,164,827	1,233,320	N
59156RBF4	16,136,619	16,477,125	16,136,619	N
654579AA9	64,900,000	68,307,250	64,900,000	N
706451BD2	6,982,734	7,892,224	6,982,734	N
71713UAW2	1,217,282	1,553,967	1,217,282	N
969457BM1	1,090,193	1,423,350	1,090,193	N
06051GGM5	11,569,617	12,238,562	11,569,617	N
06051GHA0	5,000,000	5,272,700	5,000,000	N
172967LU3	5,751,854	5,967,580	5,751,854	N
38148YAA6	5,444,799	5,556,625	5,444,799	N
46647PAJ5	8,980,141	9,748,539	8,980,141	N
46647PAN6	36,107,055	39,303,912	36,107,055	N
61744YAL2	8,837,132	9,428,940	8,837,132	N
46647PAX4	1,000,000	1,115,040	1,000,000	N
857477BC6	20,130,346	21,247,834	20,130,346	N
86787EAY3	15,226,035	15,916,435	15,226,035	N
06051GHS1	80,330,553	87,415,389	80,330,553	N
172967LZ2	6,130,947	6,342,540	6,130,947	N
46647PAK2	18,166,045	20,801,844	18,166,045	N
46647PAL0	42,943,808	46,341,921	42,943,808	N
806605AG6	47,386,702	65,013,071	47,386,702	N
857477BD4	3,131,552	3,209,923	3,131,552	N
06051GHT9	21,000,000	21,922,320	21,000,000	N
06051GHU6	3,026,670	3,199,200	3,026,670	N
06406RAC1	8,943,988	9,072,990	8,943,988	N
46647PBD7	2,100,000	2,214,177	2,100,000	N
95000U2F9	30,211,267	30,573,000	30,211,267	N
Total	$796,664,251	$895,498,250	$796,664,251	

5P. 5GI* Securities

Details of 5GI* securities as of June 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	38	36	$302,420,586	$383,296,286	$303,817,581	$375,122,785
(2) LB&SS	11	9	31,047,407	26,783,710	32,018,366	27,261,849
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	49	45	$333,467,993	$410,079,996	$335,835,947	$402,384,634

5Q. Short Sales

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

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NOTES TO FINANCIAL STATEMENTS

5R. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	62	0
Aggregate amount of investment income	$19,660,201	$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

	06/30/2019			12/31/2018		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$1,461,737,919	$38,763,744	$38,763,743	$313,937,914	$34,222,357	$34,222,357
Liabilities	$203,200,000	$6,166,606	$6,166,606	$205,500,000	$849,555	$849,555
Swaps:						
Assets	32,443,624,104	3,373,032,319	3,651,004,365	36,279,099,192	2,827,485,046	2,654,849,473
Liabilities	25,652,102,419	1,147,714,291	1,255,791,906	21,332,867,973	865,143,855	1,006,094,508
Forwards:						
Assets	955,979,762	20,345,422	42,494,241	2,089,749,043	11,658,154	70,756,527
Liabilities	991,259,392	4,043,374	12,293,921	91,329,616	426,811	426,811
Futures:						
Assets	659,500,000	4,161,161	196,203	2,366,900,000	0	12,467,593
Liabilities	2,835,800,000	0	4,220,375	145,400,000	0	261,609
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	3,938	3,938	0	13,470	13,470
Totals:						
Assets	$35,520,841,785	$3,436,302,646	$3,732,458,552	$41,049,686,149	$2,873,365,557	$2,772,295,950
Liabilities	$29,682,361,811	$1,157,928,209	$1,278,476,746	$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 June 30, 2019 and December 31, 2018 was $3,938 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 June 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 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, Prudential Legacy Insurance Company of New Jersey, ("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, Prudential Financial, Inc. ("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.

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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2019, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $866,683,547, and a "Payable to parents, subsidiaries and affiliates" of $693,398,976. 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.

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

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

NOTES TO FINANCIAL STATEMENTS

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. Under FHLBNY guidelines, if the Company's financial strength ratings decline below A-/A3/A- Negative by S&P/Moody's/Fitch, respectively, and the FHLBNY does not receive written assurances from the NJDOBI regarding the Company's solvency, new borrowings from the FHLBNY would be limited to a term of 90 days or less. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of June 30, 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 $5,917,996,681 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 June 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 $5,712,143,689 as of June 30, 2019.

(2) FHLB Capital Stock

a. Aggregate Totals

06/30/2019

	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	$5,917,996,681	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 June 30, 2019 and December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

1. Total General and Separate Accounts as of 06/30/2019

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

2. General Account as of 06/30/2019

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

3. Separate Accounts as of 06/30/2019

	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 June 30, 2019 and December 31, 2018.

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

c. FHLB - Prepayment Obligations as of June 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	
		06/30/2019	12/31/2018	06/30/2019	12/31/2018	06/30/2019	12/31/2018
a.	Service cost	$100,794,163	$226,639,032	$10,040,753	$20,995,848	$21,819,000	$39,613,000
b.	Interest cost	$234,944,300	$424,941,093	$38,556,461	$68,633,864	$800,000	$1,480,000
c.	Expected return on plan assets	($388,020,386)	($795,719,506)	($46,487,637)	($107,545,453)	($2,333,000)	($3,000,000)
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$164,322,512	$297,072,062	$14,448,009	$21,426,644	$0	$5,282,215
f.	Prior service cost or credit	$2,871,597	$5,743,194	$3,925,689	$4,937,019	$0	$0
g.	Gain or loss recognized due to a settlement or curtailment	$50,175,901	$1,502,935	$0	($78,440)	$0	$0
h.	Total net periodic benefit cost	$165,088,087	$160,178,810	$20,483,275	$8,369,482	$20,286,000	$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 $1,482,473,163 and $523,665,467 as of June 30, 2019 and December 31, 2018, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of June 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	$500,000,000	$13,400,000	$248,867,778	$13,400,000	9/18/2019
7/1/1995	8.3%	350,000,000	345,405,450	14,525,000	685,520,517	14,525,000	7/1/2025
Totals:		$850,000,000	$845,405,450	$27,925,000	$934,388,295	$27,925,000	

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

The surplus notes in the aggregate principal amount of $500,000,000, issued on September 18, 2009 were distributed pursuant to Rule 144A under the Securities Act of 1933 and issued to Nippon Life Insurance Company. The surplus notes are exchangeable at the option of the holder, in whole but not in part, for shares of PFI Common Stock beginning in September 18, 2014, or earlier upon a fundamental business combination involving PFI or a continuing payment default.

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.

See Note 22, Events Subsequent, for information related to the Company's surplus notes.

(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 June 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	$1,688,386

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

NOTES TO FINANCIAL STATEMENTS

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

The following discussion of litigation and regulatory matters 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

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. 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. PFI is cooperating with the SEC in its review of the securities lending and foreign tax reclaim matters (which includes a review of the remediation plans) and has entered into discussions with the SEC staff regarding a possible settlement of both matters that would potentially involve charges under the Investment Advisers Act and financial remedies. PFI cannot predict the outcome of the discussions with the SEC regarding these matters.

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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2019 and December 31, 2018, these commitments were $4,676,415,146 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 $2,942,300,000 and $4,933,000,000 at June 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 June 30, 2019 and December 31, 2018 financial guarantees issued by the Company were $80,348,946,131 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 June 30, 2019 and December 31, 2018, such contracts in force carried a total guaranteed value of $80,337,146,131 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 $81,338,025,373 and $77,896,647,558 at June 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.

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 $2,675,215,061 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 $2,590,087,647. A liability to return capital received of $2,675,215,061 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 $3,234,031,803 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,173,352,993. A liability to return capital received of $3,248,138,408 (which includes $14,106,605 that has not yet settled) is included in "From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $18,940,942 were received for unaffiliated lending.

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

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

(4) As of June 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 $2,675,215,061 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 $2,590,087,647. A liability to return capital received of $2,675,215,061 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

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

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

NOTES TO FINANCIAL STATEMENTS

17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during the six months ended June 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 June 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	($3,546,751)	$0	($3,546,751)
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	($3,546,751)	$0	($3,546,751)
d. Total claim payment volume	16,354	0	16,354

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 June 30, 2019, there were direct premiums of $87,959,076 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

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

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 June 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	23,585,633	0	23,585,633
Total Bonds	$0	$0	$23,585,633	$0	$23,585,633
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	1,109,197,257	0	0	1,109,197,257
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$1,109,197,257	$0	$0	$1,109,197,257
Preferred Stock:					
Industrial and Misc	0	0	2,500,534	0	2,500,534
Total Preferred Stocks	$0	$0	$2,500,534	$0	$2,500,534
Common Stock:					
Industrial and Misc	44,671,145	30,272,307	155,770,353	0	230,713,805
Total Common Stocks	$44,671,145	$30,272,307	$155,770,353	$0	$230,713,805
Derivative assets:					
Currency swaps	0	92,910,674	0	0	92,910,674
Interest rate swaps	0	2,352,556,803	0	0	2,352,556,803
Total return swaps	0	2,848,263	0	0	2,848,263
Options	0	18,474,346	20,289,397	0	38,763,743
Forwards	0	10,597,381	0	0	10,597,381
Currency forwards	0	9,748,042	0	0	9,748,042
Total Derivative assets	$0	$2,487,135,509	$20,289,397	$0	$2,507,424,906
Separate account assets (a)	$9,926,613,649	$67,379,586,042	$992,825,492	$23,434,896,211	$101,733,921,394
Total assets at fair value	$9,971,284,794	$71,006,191,115	$1,194,971,409	$23,434,896,211	$105,607,343,529
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	60,437,077	0	0	60,437,077
Interest rate swaps	0	936,962,054	0	0	936,962,054
Total return swaps	0	18,674,441	0	0	18,674,441
Options	0	6,166,606	0	0	6,166,606
Credit default swaps	0	150,319	0	0	150,319
Currency forwards	0	4,043,374	0	0	4,043,374
Prudential Global Funding Non-Performance Risk (b)	0	3,938	0	0	3,938
Total Derivative liabilities	$0	$1,026,437,809	$0	$0	$1,026,437,809
Total liabilities at fair value	$0	$1,026,437,809	$0	$0	$1,026,437,809

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of June 30, 2019, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $3,938 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 June 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 June 30, 2019.

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

(2) The table below provides the following data as of June 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 June 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 06/30/2019
a. Bonds:										
Industrial and Misc	$15,926,014	$17,782,894	($6,446,712)	$1,670,322	($3,147,237)	$1	$0	($33,610)	($2,166,039)	$23,585,633
Preferred Stock:										
Industrial and Misc	3,258,864	9,654,566	(9,942,478)	(2,399,994)	1,758,575	171,001	0	0	0	$2,500,534
Common Stock:										
Industrial and Misc	159,893,872	0	0	(433,493)	222,433	1,992,635	0	(5,905,094)	0	$155,770,353
Derivatives (net)	20,136,096	0	0		153,301		0		0	$20,289,397
Separate accounts assets (a)	878,634,855	0	(64,760,450)	3,607,828	96,289,773	148,524,613	0	(7,772,932)	(61,698,195)	$992,825,492
Total Assets	**$1,077,849,701**	**$27,437,460**	**($81,149,640)**	**$2,444,663**	**$95,276,845**	**$150,688,250**	**$0**	**($13,711,636)**	**($63,864,234)**	**$1,194,971,409**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of June 30, 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 June 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	$94,769,536,510	$87,683,438,161	$0	$92,463,364,782	$2,306,171,728	$0	$0
Unaffiliated preferred Stock	$115,065,346	$99,649,830	0	$82,695,002	$32,370,344	0	0
Unaffiliated common Stock	$230,713,799	$230,713,799	$44,671,145	$30,272,307	$155,770,347	0	0
Mortgage loans	$20,783,205,592	$20,028,433,807	0	0	$20,783,205,592	0	0
Real Estate	$899,088,650	$523,249,951	0	0	$899,088,650	0	0
Contract Loans	$2,914,457,278	$2,914,457,278	0	0	$2,914,457,278		0
Cash, Cash Equivalents, Short-Term Investments	$3,646,327,488	$3,646,327,488	$166,292,824	$3,264,883,433	$215,151,231	0	0
Derivative financial instruments	$3,732,458,552	$3,436,302,646	$196,203	$3,711,972,952	$20,289,397	0	0
Other Invested Assets	$78,114,025	$58,299,101	0	$78,114,025	0		0
Separate Accounts	$147,522,067,597	$145,203,545,501	$9,983,902,377	$104,529,983,577	$9,573,285,432	$23,434,896,211	$0
Liabilities:							
Deposit-type contracts	$16,859,089,828	$16,516,058,255	$0	$11,809,644,123	$5,049,445,705	$0	$0
Notes payable and other borrowings	$181,396,439	$181,396,439	0	$181,396,439	0		0
Securities sold under agreement to repurchase	$6,724,598,429	$6,724,598,429	0	$6,724,598,429	0	0	0
Cash collateral held for loaned securities	$2,675,215,061	$2,675,215,061	0	$2,675,215,061	0	0	0
Derivative financial instruments	$1,278,476,746	$1,157,928,209	$4,220,375	$1,274,256,371	0	0	0
Separate account liabilities-investment contracts	$94,918,615,870	$95,831,563,499	$0	$28,515,889,617	$66,402,726,253	$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 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 TO FINANCIAL STATEMENTS

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of June 30, 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 June 30, 2019 and December 31, 2018, respectively. As of June 30, 2019, the composition of the investments that underlie the cash surrender value includes 68% bonds, 22% public equities, and 10% 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 June 30, 2019.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$179,087,143	$179,087,143	$260,566,443	$30,427
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	$179,087,143	$179,087,143	$260,566,443	$30,427

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 August 13, 2019 for the statutory statement issued August 15, 2019.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through August 13, 2019 for the statutory statement issued August 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 six months ended June 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.

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. Concurrently with the recording of the repayment of the principal amount, the Company recorded a capital contribution from its parent company, PFI, for $500,000,000, the result of PFI relieving the Company of its liability to repay the principal to the holder of the surplus notes.

NOTES TO FINANCIAL STATEMENTS

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

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? $126,346,846

(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:	($661)
Group Insurance Credit:	$28,688,522

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.

NOTES TO FINANCIAL STATEMENTS

24C. The amount of group life net premiums written by the Company for the period ended June 30, 2019 that are subject to retrospective rating features was $746,859,310. This represented 59% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended June 30, 2019 that are subject to retrospective rating features was $42,421,551. This represented 6% 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 June 30, 2019.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

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	$6,868,380,817	$911,387,367	$0	$7,779,768,184	5.0%
2. At book value less current surrender charge of 5% or more	128,045,558	0	0	128,045,558	0.1%
3. At fair value	3,074,261,808	1,015,119,909	39,672,984,672	43,762,366,389	28.0%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$10,070,688,183	$1,926,507,276	$39,672,984,672	$51,670,180,131	33.1%
5. At book value without adjustment (minimal or no change or adjustment)	11,666,648,631	10,154,173	0	11,676,802,804	7.5%
B. Not subject to discretionary withdrawal	41,158,947,922	51,443,807,685	343,366	92,603,098,973	59.4%
C. Total (gross: direct + assumed)	$62,896,284,736	$53,380,469,134	$39,673,328,038	$155,950,081,908	100.0%
D. Reinsurance ceded	4,938,137,943	0	0	4,938,137,943	
E. Total (net) (C)-(D)	$57,958,146,793	$53,380,469,134	$39,673,328,038	$151,011,943,965	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$41,303,882,164	$0	$0	$41,303,882,164	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	138,206,374	0	0	138,206,374	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,516,058,255	0	0	16,516,058,255	
4. Subtotal	$57,958,146,793	$0	$0	$57,958,146,793	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$53,380,469,134	$33,179,817,435	$86,560,286,569	
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	6,493,510,603	6,493,510,603	
11. Subtotal	$0	$53,380,469,134	$39,673,328,038	$93,053,797,172	
12. Total annuity actuarial reserves and deposit liabilities	$57,958,146,793	$53,380,469,134	$39,673,328,038	$151,011,943,965	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	4,914,127	4,902,871
(3) Ordinary - Renewal Business	2,246,100,995	2,245,211,598
(4) Credit Life	0	0
(5) Group Life	256,826,805	256,826,805
(6) Group Annuity	424,244,492	424,244,492
(7) Total	$2,932,086,419	$2,931,185,766

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

34A. There has been no material change since December 31, 2018.

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 06/30/19	$0	$865,208,778	$882,765,801	$4,313,930,400	$6,061,904,979
Reserves as of 06/30/19					
(2) For accounts with assets at:					
a. Fair Value	0	12,666,901,789	0	72,958,336,158	$85,625,237,947
b. Amortized Cost	0	19,033,950,523	23,616,815,675	0	$42,650,766,198
c. Total Reserves	$0	$31,700,852,312	$23,616,815,675	$72,958,336,158	$128,276,004,145
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,286,267,126	$42,370,972	$0	$2,328,638,098
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	1,535,068,031	0	72,957,992,792	$74,493,060,823
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,154,173	0	0	$10,154,173
5. Subtotal	$0	$3,831,489,330	$42,370,972	$72,957,992,792	$76,831,853,094
b. Not subject to discretionary withdrawal:	0	27,869,362,982	23,574,444,703	343,366	$51,444,151,051
c. Total	$0	$31,700,852,312	$23,616,815,675	$72,958,336,158	$128,276,004,145

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)	$5,952,754,979
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$10,600,419,958
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	($4,647,664,979)
(2)	Reconciling Adjustments		$2,248,560
	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)		($4,645,416,419)

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 $5,765,863,965; Subject to reverse repurchase agreements $12,835,492; Pledged as collateral - excluding collateral pledged to an FHLB $339,471,486; Pledged as collateral to FHLB (including assets backing funding agreements) $0; Letter stock or other securities restricted as to sale - excluding FHLB Capital Stock $173,276,308; FHLB Capital Stock $30,238,800; On deposit with state or other regulatory body $5,534,131.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 824,824,973

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	$ 2,760,799,908
14.22	Preferred Stock	$ 171,259	$ 171,259
14.23	Common Stock	$ 6,458,303,276	$ 6,982,275,243
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 2,655,822,635	$ 3,025,693,864
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 12,130,716,255	$ 12,768,940,274
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. ..... $ 2,628,641,920

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,618,175,954

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,675,215,061

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 June 30, 2019) with an aggregate statement value of approximately 0.41% 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	$	1,674,458,980
	1.12 Residential Mortgages	$	0
	1.13 Commercial Mortgages	$	18,340,336,317
	1.14 Total Mortgages in Good Standing	$	20,014,795,297
	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	$	13,638,510
	1.32 Residential Mortgages	$	0
	1.33 Commercial Mortgages	$	0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	13,638,510
	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)	$	20,028,433,807
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	0
	1.62 Residential Mortgages	$	0
	1.63 Commercial Mortgages	$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		97.170 %
	2.2 A&H cost containment percent		0.011 %
	2.3 A&H expense percent excluding cost containment expenses		23.394 %
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	21,450,007	8,037,401	8,444,762	5,202,347	43,134,517	999,926
2.	Alaska AK	L	2,665,322	610,249	1,349,237	9,925,839	14,550,647	106,250
3.	Arizona AZ	L	36,657,826	73,901,607	15,092,660	132,084,145	257,736,238	3,970,910
4.	Arkansas AR	L	11,907,947	5,973,642	6,000,013	15,457,562	39,339,164	909,829
5.	California CA	L	181,251,941	172,754,980	71,922,862	1,824,967,099	2,250,896,882	13,592,822
6.	Colorado CO	L	25,018,620	31,750,019	11,643,447	98,741,753	167,153,840	1,680,721
7.	Connecticut CT	L	28,228,268	50,511,343	11,704,304	157,585,725	248,029,640	2,118,518
8.	Delaware DE	L	14,539,097	2,955,243	2,799,882	4,979,726	25,273,948	1,404,645,356
9.	District of Columbia DC	L	8,275,425	667,246	3,294,027	4,270,856	16,507,553	31,585,734
10.	Florida FL	L	102,031,439	171,471,997	40,003,781	106,167,240	419,674,457	11,556,049
11.	Georgia GA	L	49,137,822	44,553,477	18,170,856	13,739,350	125,601,504	2,465,775
12.	Hawaii HI	L	12,361,565	3,400,383	3,914,500	37,924,742	57,601,189	961,250
13.	Idaho ID	L	7,293,540	8,563,549	2,530,197	50,403,402	68,790,688	218,438
14.	Illinois IL	L	74,165,472	75,776,534	31,853,687	157,650,321	339,446,013	9,065,476
15.	Indiana IN	L	45,128,504	107,013,628	11,503,293	5,190,361	168,835,786	1,495,833
16.	Iowa IA	L	13,339,072	6,460,764	6,373,774	5,287,058	31,460,669	1,503,023
17.	Kansas KS	L	11,810,736	11,100,325	5,703,871	9,365,047	37,979,979	1,066,298
18.	Kentucky KY	L	20,865,874	8,657,530	7,257,547	6,737,141	43,518,092	1,877,077
19.	Louisiana LA	L	33,731,572	5,588,615	9,610,968	5,544,331	54,475,486	886,926
20.	Maine ME	L	8,576,739	14,079,328	2,677,598	9,060,218	34,393,884	430,754
21.	Maryland MD	L	42,058,519	26,664,657	16,912,856	17,084,007	102,720,040	2,133,552
22.	Massachusetts MA	L	55,047,076	122,512,325	27,064,295	25,116,017	229,739,714	3,559,368
23.	Michigan MI	L	38,731,907	23,932,994	23,084,580	53,404,792	139,154,274	4,128,928
24.	Minnesota MN	L	68,728,718	11,071,180	19,230,062	28,961,218	127,991,177	3,201,291
25.	Mississippi MS	L	12,433,224	14,120,224	5,290,212	3,699,200	35,542,860	227,673
26.	Missouri MO	L	30,077,744	13,628,220	12,913,141	27,988,955	84,608,060	2,483,431
27.	Montana MT	L	3,174,053	2,991,622	2,111,565	46,030,415	54,307,655	124,217
28.	Nebraska NE	L	8,285,835	2,490,625	3,838,326	4,434,602	19,049,389	484,579
29.	Nevada NV	L	9,213,241	15,952,409	4,218,090	124,300,556	153,684,297	1,275,710
30.	New Hampshire NH	L	11,012,175	29,839,966	2,624,185	5,577,718	49,054,043	345,727
31.	New Jersey NJ	L	286,134,342	399,081,842	53,556,831	204,034,508	942,807,524	32,184,218
32.	New Mexico NM	L	13,488,967	7,422,068	3,054,153	139,443,405	163,408,593	463,884
33.	New York NY	L	167,763,494	101,017,692	73,143,691	158,275,917	500,200,794	22,887,274
34.	North Carolina NC	L	45,021,590	99,365,737	17,898,652	11,133,304	173,419,283	2,848,960
35.	North Dakota ND	L	2,867,922	1,320,653	2,096,263	7,478,517	13,763,354	106,285
36.	Ohio OH	L	57,569,094	100,562,083	30,000,310	62,929,541	251,061,028	2,913,189
37.	Oklahoma OK	L	16,953,804	8,889,812	7,963,051	14,841,530	48,648,197	1,179,690
38.	Oregon OR	L	10,328,924	23,269,028	6,161,753	337,591,835	377,351,540	1,948,284
39.	Pennsylvania PA	L	106,693,854	70,881,167	38,030,274	124,256,054	339,861,349	7,317,309
40.	Rhode Island RI	L	6,017,267	315,183,518	1,807,359	4,254,398	327,262,542	503,508
41.	South Carolina SC	L	27,085,455	30,655,601	13,840,132	11,855,712	83,436,901	1,942,796
42.	South Dakota SD	L	2,694,794	1,974,870	1,215,370	9,850,730	15,735,765	215,573
43.	Tennessee TN	L	42,615,199	23,672,224	16,803,423	23,121,696	106,212,543	11,549,129
44.	Texas TX	L	136,834,367	98,816,857	71,474,556	64,665,893	371,791,672	8,000,178
45.	Utah UT	L	9,750,990	10,527,356	4,484,214	67,795,602	92,558,162	212,621
46.	Vermont VT	L	3,654,961	3,359,390	825,652	5,436,652	13,276,655	249,118
47.	Virginia VA	L	44,958,076	25,473,127	21,171,424	15,110,458	106,713,084	3,140,319
48.	Washington WA	L	103,456,805	39,344,131	33,554,525	388,965,708	565,321,169	3,623,943
49.	West Virginia WV	L	9,143,145	14,232,264	4,150,949	(3,962,138)	23,564,220	579,414
50.	Wisconsin WI	L	37,435,667	10,604,007	12,079,127	11,603,759	71,722,560	1,615,920
51.	Wyoming WY	L	2,867,225	1,159,546	842,949	9,890,633	14,760,353	106,146
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	304,372	335,844	33,706	3,204,189	3,878,110	13
54.	Puerto Rico PR	L	1,864,263	669,296	859,939	(56,408)	3,337,090	106,321
55.	U.S. Virgin Islands VI	L	51,491	17	36,831	3,295,156	3,383,495	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	353,980	740,227	439,220	16,176,912	17,710,339	637,795
58.	Aggregate Other Aliens OT	XXX	7,422,690	694,220	3,298,707	7,480,763	18,896,380	659,715
59.	Subtotal	XXX	2,130,532,018	2,456,284,658	807,961,640	4,695,556,071	10,090,334,387	1,614,093,083
90.	Reporting entity contributions for employee benefits plans	XXX	19,834,797	0	10,933,448	10,653,778	41,422,023	606,396
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	634,674,593	0	0	0	634,674,593	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	42,551,261	0	24,509	0	42,575,770	0
94.	Aggregate or other amounts not allocable by State	XXX	682,922,404	0	0	0	682,922,404	78,467,015
95.	Totals (Direct Business)	XXX	3,510,515,073	2,456,284,658	818,919,597	4,706,209,849	11,491,929,177	1,693,166,494
96.	Plus Reinsurance Assumed	XXX	3,414,436,639	1,444,400,361	0	0	4,858,837,000	0
97	Totals (All Business)	XXX	6,924,951,712	3,900,685,019	818,919,597	4,706,209,849	16,350,766,177	1,693,166,494
98.	Less Reinsurance Ceded	XXX	3,031,813,406	2,056	32,796,921	0	3,064,612,383	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,893,138,306	3,900,682,963	786,122,676	4,706,209,849	13,286,153,794	1,693,166,494
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	463	0	0	0	463	0
58002.	MNP Northern Mariana Islands	XXX	29,640	0	0	0	29,640	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	7,391,532	694,220	3,298,707	7,480,763	18,865,222	659,715
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,422,690	694,220	3,298,707	7,480,763	18,896,380	659,715
9401.	Servicemember's Group Life Insurance	XXX	529,912,027	0	0	0	529,912,027	78,467,015
9402.	Paid up additions	XXX	152,487,958	0	0	0	152,487,958	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	522,419	0	0	0	522,419	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	682,922,404	0	0	0	682,922,404	78,467,015

(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

Explanation of basis of allocation of premiums by states, etc. of premiums and annuity considerations. Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

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
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 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 Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
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
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

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

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
Preco IV (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 Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
QMA Wadhwani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Cayman Limited		CYM
Wadhwani Capital Limited		GBR
QMA Wadhwani LLP		GBR
PGIM ITH (UK) Holdings Limited		GBR
PGIM Korea Inc.		KOR
PGIM Real Estate (Japan) Ltd.		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
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

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

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 Real Estate Asia Value Partners IV SCSp		LUX
PGIM M Campus GP S.á r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM Real Estate Asia Value Partners IV SCSp		LUX
PGIM Real Estate European Core Diversified Property Fund		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
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

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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
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
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

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PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Japan Co., Ltd.			JPN
PGLH of Delaware, Inc.		01-0722005	DE
DHFL Pramerica Asset Managers Private Limited			IND
DHFL Pramerica Trustees Private Limited			IND
Pramerica Financial Asia Limited			VGB
DHFL Pramerica Trustees Private Limited			IND
PGIM (Hong Kong) Ltd.			HKG
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
PFI IBH (UK) Holdings 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
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
PG Collection Service Co., Ltd.			JPN
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
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

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

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, L.P.			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 Asuransi Jiwa Mega Indonesia			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
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

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

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 George V S.à. r.l.			LUX
49-51 avenue George V Holdings SAS			FRA
49-51 avenue George V SCI			FRA
49-51 avenue George V SCI			FRA
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 Hamburg North S.à r.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Marty SCSp			LUX
Rock Marty Holding S.à r.l.			LUX
Rock Marty PropCo A S.à r.l.			LUX
EUROCORE MARTY PROPCO SCI			FRA
Rock Marty PropCo B S.à r.l.			LUX
EUROCORE MARTY PROPCO SCI			FRA
Rock Meguro LLC			DE
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock Rhine S.à r.l.			LUX
Rock Rossmarkt S.ar.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	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	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					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate Finance, LLC	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate Finance, LLC	Ownership	0.050	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					Gleneagly 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	

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 Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		00000					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	8.210	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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		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					Preco IV (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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRICOA Capital Group Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					QMA 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 Cayman Limited	CYM	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Wadhwani Capital Limited	GBR	NIA	Wadhwani Cayman Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					QMA Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	N	
		00000					PGIM ITH (UK) Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	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	
		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	

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		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 Real Estate Asia Value Partners IV SCSp	LUX	NIA	PGIM AVP IV GP S.à r.l.	Ownership	0.010	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 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 Real Estate Asia Value Partners IV SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate European Core Diversified Property Fund	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	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	

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		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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	

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		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	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	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	

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0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	5.050	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	75.180	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	

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		00000					New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	N	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	N	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	49.999	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.001	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	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	

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		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					PFI IBH (UK) Holdings 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					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	IA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	80.000	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					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	IA	Prudential Japan Holdings, LLC	Ownership	20.000	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					Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	73.801	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	13.793	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.724	Prudential Financial, Inc.	N	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	N	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Belden LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		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	

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		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1496828				GA Mission LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					NorthBound Emerging Manager Fund II-A, L.P.	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	3.280	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	82.070	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	21.540	Prudential Financial, Inc.	N	

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		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	
		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	1.540	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.280	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	1.770	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 Asuransi Jiwa Mega Indonesia	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	0.320	Prudential Financial, Inc.	N	

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		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	0.730	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	2.420	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	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	

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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 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.860	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	1.820	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					Rock George V S.à. r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					49-51 avenue George V Holdings SAS	FRA	DS	Rock George V S.à. r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	DS	49-51 avenue George V Holdings SAS	Ownership	99.999	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	DS	Rock George V S.à. r.l.	Ownership	0.001	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 Hamburg North S.à r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		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 Marty SCSp	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Marty Holding S.à r.l.	LUX	DS	Rock Marty SCSp	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty PropCo A S.à r.l.	LUX	DS	Rock Marty Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EUROCORE MARTY PROPCO SCI	FRA	DS	Rock Marty PropCo A S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty PropCo B S.à r.l.	LUX	DS	Rock Marty Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EUROCORE MARTY PROPCO SCI	FRA	DS	Rock Marty PropCo B S.à r.l.	Ownership	0.000	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					Rock Meguro LLC	DE	DS	The Prudential Insurance Company of America	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 Rhine S.à r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Rossmarkt S.ar.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		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.	NO

Explanation:

1.

2.

3.

4.

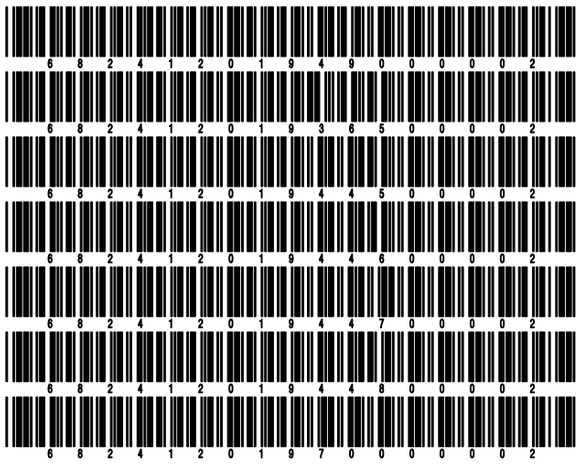
5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension expense	2,451,362,417	2,451,362,417	0	0
2505.	Receivable for sales on investments over 15 days	877,638	877,638	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,452,240,055	2,452,240,055	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	279,931,112	278,908,629
2505.	Interest payable on surplus notes	27,925,000	27,925,000
2506.	Rebate expenses on loans	6,848,308	6,529,354
2507.	Provision for contingencies	5,742,614	4,872,965
2508.	Interest on policy or contract funds and group and other conversions	3,504,115	3,363,518
2597.	Summary of remaining write-ins for Line 25 from overflow page	323,951,149	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.	Miscellaneous deductions	6,313,536	(556,362)	900,803
2705.	Payments under employees, agents and directors benefit plans not included above	114,686,251	73,651,029	148,953,339
2797.	Summary of remaining write-ins for Line 27 from overflow page	120,999,787	73,094,667	149,854,142

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	3,933	0	0	0	3,933	0
58006.	ARE United Arab Emirates	XXX	208,421	0	0	0	208,421	14
58007.	ARG Argentina	XXX	25,820	0	0	0	25,820	0
58008.	ATG Antigua and Barbuda	XXX	1,408	0	0	0	1,408	0
58009.	ABW Aruba	XXX	87	0	0	0	87	0
58010.	AUS Australia	XXX	19,519	0	95	0	19,614	0
58011.	AUT Austria	XXX	2,195	84,772	0	0	86,967	0
58012.	BEL Belgium	XXX	955,707	0	0	0	955,707	3
58013.	BHS Bahamas	XXX	4,557	0	0	0	4,557	0
58014.	BLZ Belize	XXX	1,038	0	0	0	1,038	0
58015.	BMU Bermuda	XXX	4,891	0	0	0	4,891	0
58016.	BRA Brazil	XXX	2,580	0	0	0	2,580	0
58017.	BRB Barbados	XXX	1,367	0	0	0	1,367	0
58018.	CAF Central African Republic	XXX	1,392	0	0	0	1,392	0
58019.	CHE Switzerland	XXX	104,758	0	0	0	104,758	(5)
58020.	CHL Chile	XXX	476	0	0	0	476	0
58021.	CHN China	XXX	8,509	0	0	0	8,509	0
58022.	COL Colombia	XXX	2,037	0	0	0	2,037	0
58023.	CRI Costa Rica	XXX	4,275	0	0	0	4,275	2
58024.	CYM Cayman Islands	XXX	55,966	0	0	0	55,966	0
58025.	CYP Cyprus	XXX	363	0	0	0	363	0
58026.	CZE Czech Republic	XXX	795	0	0	0	795	0
58027.	DEU Germany	XXX	66,514	0	0	0	66,514	4
58028.	DMA Dominica	XXX	415	0	0	0	415	0
58029.	DNK Denmark	XXX	5,154	0	0	0	5,154	0
58030.	DOM Dominican Republic	XXX	576	0	0	0	576	0
58031.	ECU Ecuador	XXX	7,216	0	0	0	7,216	0
58032.	EGY Egypt	XXX	113	0	0	0	113	0
58033.	ESP Spain	XXX	140,114	0	0	0	140,114	(12)
58034.	FIN Finland	XXX	2,584	0	0	0	2,584	0
58035.	FRA France	XXX	148,555	0	0	0	148,555	(8)
58036.	GBR United Kingdom	XXX	147,851	0	0	(29)	147,822	(16)
58037.	GHA Ghana	XXX	358	0	0	0	358	0
58038.	GRC Greece	XXX	45,904	125,100	0	0	171,004	6
58039.	HKG Hong Kong, Special Administrative Region of China	XXX	95,497	0	0	0	95,497	44
58040.	HND Honduras	XXX	2,826	0	0	0	2,826	0
58041.	HTI Haiti	XXX	328	0	0	0	328	0
58042.	IDN Indonesia	XXX	5,937	0	0	0	5,937	0
58043.	IND India	XXX	2,239	0	0	0	2,239	0
58044.	IRL Ireland	XXX	14,977	0	542	0	15,519	0
58045.	ISR Israel	XXX	210,471	0	0	0	210,471	(27)
58046.	ITA Italy	XXX	29,475	0	0	0	29,475	3
58047.	JAM Jamaica	XXX	7,536	0	0	0	7,536	0
58048.	JOR Jordan	XXX	210	0	0	0	210	0
58049.	JPN Japan	XXX	42,609	0	0	0	42,609	4
58050.	KEN Kenya	XXX	333	0	0	0	333	0
58051.	KOR Korea, Republic of	XXX	6,728	0	0	0	6,728	15
58052.	KWT Kuwait	XXX	2,386	0	0	0	2,386	0
58053.	LCA Saint Lucia	XXX	248	0	0	0	248	0
58054.	LUX Luxembourg	XXX	5,028	0	0	0	5,028	4
58055.	MCO Monaco	XXX	25,274	0	0	0	25,274	3
58056.	MEX Mexico	XXX	93,854	0	0	0	93,854	20
58057.	MLT Malta	XXX	3,012	0	0	0	3,012	0
58058.	MYS Malaysia	XXX	1,988	0	0	0	1,988	0
58059.	NIC Nicaragua	XXX	80	0	0	0	80	0
58060.	NLD Netherlands	XXX	29,835	0	0	0	29,835	0
58061.	NOR Norway	XXX	2,385	0	0	0	2,385	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. NZL New Zealand	XXX	1,804	0	0	0	1,804	0
58063. PAK Pakistan	XXX	0	0	0	0	0	2
58064. PLW Palau	XXX	0	(578)	0	0	(578)	0
58065. PAN Panama	XXX	1,199	476,373	0	7,480,792	7,958,364	637,800
58066. PHL Phillipines	XXX	54,007	0	0	0	54,007	2
58067. POL Poland	XXX	347	0	0	0	347	0
58068. PRT Portugal	XXX	29,360	0	0	0	29,360	0
58069. ROM Romania	XXX	98	0	0	0	98	0
58070. SGP Singapore	XXX	23,666	0	0	0	23,666	1
58071. SWE Sweden	XXX	1,384	0	0	0	1,384	0
58072. SWZ Swaziland	XXX	7,484	0	0	0	7,484	0
58073. THA Thailand	XXX	3,528	0	0	0	3,528	0
58074. TTO Trinidad and Tobago	XXX	4,430	0	0	0	4,430	0
58075. TUR Turkey	XXX	214	0	0	0	214	0
58076. TWN Taiwan, Republic of China	XXX	98,954	0	0	0	98,954	21,895
58077. VEN Venezuela	XXX	1,002	0	0	0	1,002	0
58078. VGB British Virgin Islands	XXX	59,418	0	0	0	59,418	0
58079. VUT Vanuatu	XXX	515	0	0	0	515	0
58080. ZAF South Africa	XXX	7,667	0	0	0	7,667	0
58081. ZZZ Other Alien	XXX	4,517,750	8,552	3,298,070	0	7,824,373	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	7,391,532	694,220	3,298,707	7,480,763	18,865,222	659,715

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	12,831,366	44,209,603
3.	Current year change in encumbrances	103,934	23,896,066
4.	Total gain (loss) on disposals	12,460	76,156,345
5.	Deduct amounts received on disposals	12,460	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	20,816,171	57,215,612
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	523,249,951	531,130,822
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	523,249,951	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	1,814,239,089	3,318,515,014
	2.2 Additional investment made after acquisition	385,163,983	76,435,268
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	610,693	428,096
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(13,719,345)	(11,274,438)
7.	Deduct amounts received on disposals	1,309,913,135	2,889,596,093
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,459,674	2,928,036
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	13,761,347	(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)	20,028,433,807	19,139,750,849
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	20,028,433,807	19,139,750,849
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	20,028,433,807	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	113,005,524	449,618,424
	2.2 Additional investment made after acquisition	419,238,965	832,826,175
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	149,304	219,912
5.	Unrealized valuation increase (decrease)	149,271,639	79,289,168
6.	Total gain (loss) on disposals	(126,839)	(21,975,126)
7.	Deduct amounts received on disposals	204,148,560	843,504,799
8.	Deduct amortization of premium and depreciation	129,494	250,461
9.	Total foreign exchange change in book/adjusted carrying value	1,056,811	(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)	5,961,691,529	5,483,374,179
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,961,691,529	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	9,948,275,591	21,311,051,716
3.	Accrual of discount	150,969,994	221,147,379
4.	Unrealized valuation increase (decrease)	503,490,755	(267,115,300)
5.	Total gain (loss) on disposals	(31,597,648)	21,755,942
6.	Deduct consideration for bonds and stocks disposed of	7,199,014,981	14,540,509,687
7.	Deduct amortization of premium	107,062,131	149,888,277
8.	Total foreign exchange change in book/adjusted carrying value	54,895,491	(406,555,921)
9.	Deduct current year's other than temporary impairment recognized	29,805,596	93,065,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	19,660,201	45,424,781
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	94,996,248,293	91,686,436,617
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	94,996,248,293	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)	57,812,767,150	22,538,602,861	21,280,563,377	(49,664,201)	57,812,767,150	59,021,142,433	0	58,781,301,679
2.	NAIC 2 (a)	25,327,923,174	2,394,906,826	1,613,610,346	(51,406,825)	25,327,923,174	26,057,812,829	0	24,520,911,451
3.	NAIC 3 (a)	2,870,091,428	210,491,736	185,543,028	(72,368,308)	2,870,091,428	2,822,671,828	0	2,859,267,575
4.	NAIC 4 (a)	1,352,062,386	84,545,120	164,191,062	213,894,791	1,352,062,386	1,486,311,235	0	1,307,358,490
5.	NAIC 5 (a)	559,243,524	15,811,356	22,292,580	23,406,568	559,243,524	576,168,868	0	598,066,889
6.	NAIC 6 (a)	82,567,452	167,796	13,681,455	13,813,884	82,567,452	82,867,677	0	73,734,962
7.	Total Bonds	88,004,655,114	25,244,525,695	23,279,881,848	77,675,909	88,004,655,114	90,046,974,870	0	88,140,641,046
	PREFERRED STOCK								
8.	NAIC 1	79,200,000	0	0	0	79,200,000	79,200,000	0	79,200,000
9.	NAIC 2	171,259	0	0	0	171,259	171,259	0	171,259
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	3,299,271	0	0	7,375,237	3,299,271	10,674,508	0	10,098,520
13.	NAIC 6	17,383,444	164,082	3,839	(7,768,364)	17,383,444	9,775,323	0	10,181,682
14.	Total Preferred Stock	100,053,974	164,082	3,839	(393,127)	100,053,974	99,821,090	0	99,651,461
15.	Total Bonds and Preferred Stock	88,104,709,088	25,244,689,777	23,279,885,687	77,282,782	88,104,709,088	90,146,795,960	0	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 $ 1,504,403,032 ; NAIC 2 $ 831,704,013 ; NAIC 3 $ 14,753,437 NAIC 4 $ 9,955,280 ; NAIC 5 $ 1,550,949 ; NAIC 6 $ 1,170,000

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	1,160,450,722	XXX	1,154,945,096	2,524,437	577,737

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	1,477,195,667	2,421,455,267
3.	Accrual of discount	13,746,582	10,428,492
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	44,266	162,746
6.	Deduct consideration received on disposals	1,680,202,561	2,613,940,839
7.	Deduct amortization of premium	220,808	926,879
8.	Total foreign exchange change in book/adjusted carrying value	(6,763)	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)	1,160,450,723	1,349,894,339
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,160,450,723	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	69,651,344
3.	Unrealized Valuation increase/(decrease)	368,338,027
4.	Total gain (loss) on termination recognized	(24,460,458)
5.	Considerations received/(paid) on terminations	59,674,955
6.	Amortization	(3,675,970)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(9,214,866)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(73,681,701)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	2,274,213,290
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,274,213,290

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)				4,161,161
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	180,984,635			
	3.14 Section 1, Column 18, prior year	161,839,272	19,145,363	19,145,363	
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	180,984,635			
	3.24 Section 1, Column 19, prior year	161,839,272	19,145,363	19,145,363	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		361,869,591		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	361,869,591	361,869,591		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				4,161,161
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				4,161,161

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	2,365,550	2,689,295	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(90,084)	15,584	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,409,818	2,681,660
105756K#6	Corporate Bond First to Default	3	0	2,448,238	2,799,749			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,494,054	2,791,800
195325M*3	Corporate Bond First to Default	2	8,000,000	532,821	589,854	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(73,870)	67,242	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	537,396	585,600
195325M*3	Corporate Bond First to Default	2	0	5,772,908	6,362,086			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,822,473	6,316,200
195325M*3	Corporate Bond First to Default	2	0	2,298,046	2,371,162			Credit Default Swap - 1101194CM	0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,317,776	2,354,060
715638K@0	Corporate Bond First to Default	2	12,000,000	279,060	264,375	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(60,994)	130,602	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,372	261,959
715638K@0	Corporate Bond First to Default	2	0	7,351,833	8,126,557			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,386,404	8,052,310
715638K@0	Corporate Bond First to Default	2	0	1,523,718	1,713,495			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,530,883	1,697,840
715638K@0	Corporate Bond First to Default	2	0	2,212,063	2,393,969			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,222,465	2,372,097
715638K@0	Corporate Bond First to Default	2	0	68,494	74,339			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,816	73,660
715638K@0	Corporate Bond First to Default	2	0	1,535,691	1,722,123			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,542,913	1,706,389
168863E#1	Corporate Bond First to Default	1	12,000,000	3,461,109	910,070	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	2,228	132,341	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,160	901,662
168863E#1	Corporate Bond First to Default	1	0	768,293	860,135			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,701	852,189
168863E#1	Corporate Bond First to Default	1	0	777,836	1,100,941			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,105	1,090,770
168863E#1	Corporate Bond First to Default	1	0	996,278	1,202,604			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	905,803	1,191,494
168863E#1	Corporate Bond First to Default	1	0	905,961	563,466			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	507,010	558,260
168863E#1	Corporate Bond First to Default	1	0	507,098	3,668,939			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,460,507	3,635,043
168863E#1	Corporate Bond First to Default	1	0	608,410	669,631			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	608,305	663,445
168863E#1	Corporate Bond First to Default	1	0	738,233	814,870			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	738,104	807,342
168863E#1	Corporate Bond First to Default	1	0	2,118,873	2,371,873			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,118,505	2,349,960
168863E#1	Corporate Bond First to Default	1	0	259,384	313,978			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,339	311,077
168863E#1	Corporate Bond First to Default	1	0	524,033	539,898			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	523,942	534,910
168863E#1	Corporate Bond First to Default	1	0	1,153,687	1,308,435			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,487	1,296,347
712219C@1	Corporate Bond First to Default	1	12,000,000	532,462	411,098	08/06/2015	09/20/2020	Credit Default Swap - 1101197CM	2,894	130,413	00817Y-AP-3	AETNA INC CORPORATE	2FE	433,205	407,752
712219C@1	Corporate Bond First to Default	1	0	433,291	7,138,818			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,432,329	7,080,722
712219C@1	Corporate Bond First to Default	1	0	6,433,614	948,622			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,441	940,902
712219C@1	Corporate Bond First to Default	1	0	832,607	870,655			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	773,234	863,569
712219C@1	Corporate Bond First to Default	1	0	773,389	1,095,063			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	1,049,612	1,086,152
712219C@1	Corporate Bond First to Default	1	0	1,049,821	590,586			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	532,356	585,780
712219C@1	Corporate Bond First to Default	1	0	616,757	687,502			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	616,634	681,907
712219C@1	Corporate Bond First to Default	1	0	653,457	685,722			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,326	680,142
712219C@1	Corporate Bond First to Default	1	0	3,168,703	3,596,857			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,168,070	3,567,586
70687WE@7	Corporate Bond First to Default	1	12,000,000	2,067,232	580,202	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(60,204)	127,413	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	530,691	574,775
70687WE@7	Corporate Bond First to Default	1	0	528,096	5,543,405			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,969,151	5,491,550
70687WE@7	Corporate Bond First to Default	1	0	4,944,854	1,675,513			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,543,856	1,659,840
70687WE@7	Corporate Bond First to Default	1	0	1,536,308	2,415,496			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,077,389	2,392,900
70687WE@7	Corporate Bond First to Default	1	0	1,017,258	1,126,982			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,022,257	1,116,440
70687WE@7	Corporate Bond First to Default	1	0	2,158,933	2,279,039			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,169,541	2,257,720
718286E#0	Corporate Bond First to Default	2	12,000,000	2,015,158	2,363,852	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	7,858	126,967	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,845	2,341,980
718286E#0	Corporate Bond First to Default	2	0	1,026,964	1,341,733			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,224,134	1,329,318
718286E#0	Corporate Bond First to Default	2	0	2,673,615	1,229,052			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,119,799	1,217,680
718286E#0	Corporate Bond First to Default	2	0	1,224,932	769,179			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,534	762,062
718286E#0	Corporate Bond First to Default	2	0	1,120,529	574,371			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	517,896	569,056
718286E#0	Corporate Bond First to Default	2	0	700,991	1,207,624			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,295	1,196,450
718286E#0	Corporate Bond First to Default	2	0	518,234	3,085,867			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,873	3,057,315
718286E#0	Corporate Bond First to Default	2	0	1,877,070	2,168,464			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,875,847	2,148,400
718286E#0	Corporate Bond First to Default	2	0	404,199	434,143			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,936	430,126
718286E#0	Corporate Bond First to Default	2	0	498,981	548,111			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,656	543,040
831594C#1	Corporate Bond First to Default	1	12,000,000	3,562,359	1,125,296	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(17,532)	98,015	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,490	1,117,100
831594C#1	Corporate Bond First to Default	1	0	2,086,100	1,106,670			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,367	1,098,610
831594C#1	Corporate Bond First to Default	1	0	1,013,933	1,954,676			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,089,050	1,940,440
831594C#1	Corporate Bond First to Default	1	0	991,088	3,948,372			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,567,398	3,919,615
831594C#1	Corporate Bond First to Default	1	0	3,055,147	3,414,902			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,059,468	3,390,030

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	609,648	677,525			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	610,511	672,590
831594C#1	Corporate Bond First to Default	1	0	1,077,117	1,230,160			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,078,641	1,221,200
698299P#5	Corporate Bond First to Default	2	16,000,000	1,625,940	1,663,719	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(73,160)	172,705	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,501,015	1,647,476
698299P#5	Corporate Bond First to Default	2	0	2,203,406	4,222,285			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,504	4,181,063
698299P#5	Corporate Bond First to Default	2	0	1,129,541	698,969			Credit Default Swap - 1101195CM	0	0	037735-CM-7	APPALACHIAN PWR CO CORPORATE	2FE	621,490	692,145
698299P#5	Corporate Bond First to Default	2	0	396,902	844,948			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	774,201	836,699
698299P#5	Corporate Bond First to Default	2	0	1,272,547	922,238			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,281	913,234
698299P#5	Corporate Bond First to Default	2	0	1,494,142	1,488,034			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,333,996	1,473,506
698299P#5	Corporate Bond First to Default	2	0	3,709,439	560,265			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	505,984	554,795
698299P#5	Corporate Bond First to Default	2	0	618,644	417,851			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	398,728	413,772
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	850,369	2,439,419			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,542	2,415,603
698299P#5	Corporate Bond First to Default	2	0	1,327,887	1,263,970			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,134,738	1,251,630
698299P#5	Corporate Bond First to Default	2	0	503,667	1,375,113			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,278,401	1,361,688
698299P#5	Corporate Bond First to Default	2	0	770,656	1,792,995			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,633,420	1,775,490
12574#FK8	Corporate Bond First to Default	1	50,000,000	2,198,217	758,686	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,686,867)	527,016	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	662,147	751,600
12574#FK8	Corporate Bond First to Default	1	0	7,776,773	7,848,202			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,924,224	7,774,900
12574#FK8	Corporate Bond First to Default	1	0	639,824	1,586,807			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,469,197	1,571,987
12574#FK8	Corporate Bond First to Default	1	0	6,690,791	4,680,152			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,148,902	4,636,440
12574#FK8	Corporate Bond First to Default	1	0	1,419,666	819,082			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	782,941	811,432
12574#FK8	Corporate Bond First to Default	1	0	4,009,032	1,091,777			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,601	1,081,580
12574#FK8	Corporate Bond First to Default	1	0	756,546	3,535,194			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,182,998	3,502,176
12574#FK8	Corporate Bond First to Default	1	0	977,497	1,175,790			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,356	1,164,808
12574#FK8	Corporate Bond First to Default	1	0	3,075,691	549,280			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,785	544,150
12574#FK8	Corporate Bond First to Default	1	0	957,934	10,581,834			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,406,467	10,483,000
12574#FK8	Corporate Bond First to Default	1	0	499,363	1,258,741			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,352	1,246,984
12574#FK8	Corporate Bond First to Default	1	0	9,089,351	1,592,941			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,705	1,578,063
12574#FK8	Corporate Bond First to Default	1	0	1,104,807	2,556,471			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,910	2,532,594
12574#FK8	Corporate Bond First to Default	1	0	1,504,225	4,424,043			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,895,663	4,382,723
12574#FK8	Corporate Bond First to Default	1	0	3,764,331	9,553,909			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,048,094	9,464,676
12574#FK8	Corporate Bond First to Default	1	0	2,836,054	3,237,518			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,207,280
12574#FK8	Corporate Bond First to Default	1	0	1,049,823	1,175,661			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,086,450	1,164,680
12518*Q29	Corporate Bond First to Default	4	30,000,000	10,862,971	13,187,345	10/29/2018	12/20/2023	Credit Default Swap - 1252370M	1,181,544	2,414,943	01959L-AA-0	Allina Health System CORPORATE	1FE	10,455,807	12,342,546
12518*Q29	Corporate Bond First to Default	4	0	1,559,050	1,873,905			Credit Default Swap - 1252370M	0	0	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	1,500,614	1,753,860
12518*Q29	Corporate Bond First to Default	4	0	2,029,744	2,443,046			Credit Default Swap - 1252370M	0	0	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1FE	1,953,666	2,286,541
12518*Q29	Corporate Bond First to Default	4	0	7,272,478	8,938,973			Credit Default Swap - 1252370M	0	0	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP	1FE	6,999,893	8,366,330
12518*Q29	Corporate Bond First to Default	4	0	889,101	966,360			Credit Default Swap - 1252370M	0	0	73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI	1FE	855,776	904,454
12518*Q29	Corporate Bond First to Default	4	0	2,737,301	3,186,790			Credit Default Swap - 1252370M	0	0	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1FE	2,634,703	2,982,640
12518*Q29	Corporate Bond First to Default	4	0	5,193,084	6,071,605			Credit Default Swap - 1252370M	0	0	774341-AF-8	ROCKWELL COLLINS CORPORATE	2FE	4,998,438	5,682,650
12518*Q29	Corporate Bond First to Default	4	0	215,789	230,118			Credit Default Swap - 1252370M	0	0	91913Y-AL-4	VALERO ENERGY CORPORATE	2FE	207,701	215,376
12518*Q29	Corporate Bond First to Default	4	0	763,616	799,195			Credit Default Swap - 1252370M	0	0	942683-AH-6	ACTAVIS INC CORPORATE	2FE	734,994	747,998
12518*Q45	Corporate Bond First to Default	4	120,000,027	4,137,909	128,553	10/30/2018	12/20/2023	Credit Default Swap - 1252280M	4,948,681	9,659,771	037389-AK-9	AON CORP COMPANY GUARNT	2FE	92,474	121,000
12518*Q45	Corporate Bond First to Default	4	0	96,438	3,968,901			Credit Default Swap - 1252280M	0	0	049560-AA-3	ATMOS ENERGY CORP DEBENTURES	1FE	2,985,997	3,735,720
12518*Q45	Corporate Bond First to Default	4	0	3,113,977	718,398			Credit Default Swap - 1252280M	0	0	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	406,228	676,190
12518*Q45	Corporate Bond First to Default	4	0	423,639	2,186,761			Credit Default Swap - 1252280M	0	0	066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN	4FE	2,058,429	2,058,285
12518*Q45	Corporate Bond First to Default	4	0	2,146,653	5,191,652			Credit Default Swap - 1252280M	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	3,967,847	4,886,633

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
12518*Q45	Corporate Bond First to Default	4	0	384,347	432,124			Credit Default Swap - 125228CM	0	0	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1FE	368,551	406,736
12518*Q45	Corporate Bond First to Default	4	0	608,378	986,996			Credit Default Swap - 125228CM	0	0	195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	583,374	929,008
12518*Q45	Corporate Bond First to Default	4	0	508,199	689,633			Credit Default Swap - 125228CM	0	0	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2FE	487,313	649,116
12518*Q45	Corporate Bond First to Default	4	0	461,770	654,699			Credit Default Swap - 125228CM	0	0	29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS	2FE	442,792	616,234
12518*Q45	Corporate Bond First to Default	4	0	2,286,886	3,633,201			Credit Default Swap - 125228CM	0	0	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,192,898	3,419,744
12518*Q45	Corporate Bond First to Default	4	0	1,361,480	5,954,663			Credit Default Swap - 125228CM	0	0	345370-CA-6	FORD MOTOR CO NOTES	2FE	1,305,525	5,604,815
12518*Q45	Corporate Bond First to Default	4	0	2,579,097	3,617,776			Credit Default Swap - 125228CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,473,100	3,405,225
12518*Q45	Corporate Bond First to Default	4	0	14,085,732	15,933,609			Credit Default Swap - 125228CM	0	0	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1FE	13,506,827	14,997,479
12518*Q45	Corporate Bond First to Default	4	0	5,624,241	8,087,220			Credit Default Swap - 125228CM	0	0	40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR N	2FE	5,393,093	7,612,080
12518*Q45	Corporate Bond First to Default	4	0	4,563,245	6,563,584			Credit Default Swap - 125228CM	0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	4,375,702	6,177,960
12518*Q45	Corporate Bond First to Default	4	0	3,781,572	6,095,896			Credit Default Swap - 125228CM	0	0	453258-AP-0	VALE INCO LTD BONDS	2FE	3,626,155	5,737,750
12518*Q45	Corporate Bond First to Default	4	0	1,506,864	2,288,270			Credit Default Swap - 125228CM	0	0	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	1,444,934	2,153,830
12518*Q45	Corporate Bond First to Default	4	0	11,407,467	14,700,746			Credit Default Swap - 125228CM	0	0	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	10,938,636	13,837,049
12518*Q45	Corporate Bond First to Default	4	0	566,128	745,818			Credit Default Swap - 125228CM	0	0	593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN	2FE	542,861	702,000
12518*Q45	Corporate Bond First to Default	4	0	3,001,015	3,890,367			Credit Default Swap - 125228CM	0	0	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	2,877,677	3,661,800
12518*Q45	Corporate Bond First to Default	4	0	381,774	631,958			Credit Default Swap - 125228CM	0	0	698299-AD-6	Republic of Panama GOVT FOREIGN	2FE	366,084	594,829
12518*Q45	Corporate Bond First to Default	4	0	5,281,773	6,080,384			Credit Default Swap - 125228CM	0	0	706451-BD-2	PETROLEOS MEXICANOS CORP FRGN	2FE	5,064,699	5,723,150
12518*Q45	Corporate Bond First to Default	4	0	3,143,104	1,772,635			Credit Default Swap - 125228CM	0	0	713448-EE-4	PEPSICO INC CORPORATE	1FE	3,013,926	3,211,825
12518*Q45	Corporate Bond First to Default	4	0	1,118,190	7,044,370			Credit Default Swap - 125228CM	0	0	718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIG	2FE	1,072,234	1,668,490
12518*Q45	Corporate Bond First to Default	4	0	5,994,846	912,716			Credit Default Swap - 125228CM	0	0	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1FE	5,748,465	6,630,500
12518*Q45	Corporate Bond First to Default	4	0	421,380	8,096,662			Credit Default Swap - 125228CM	0	0	78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	2FE	404,062	859,092
12518*Q45	Corporate Bond First to Default	4	0	5,953,725	20,865,806			Credit Default Swap - 125228CM	0	0	872649-BH-0	TRW INC DEBENTURES	2FE	5,709,035	7,620,968
12518*Q45	Corporate Bond First to Default	4	0	14,592,833	1,057,923			Credit Default Swap - 125228CM	0	0	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	13,993,087	19,639,900
12518*Q45	Corporate Bond First to Default	4	0	743,595	464,543			Credit Default Swap - 125228CM	0	0	880277-AB-4	TENAGA NASIONAL DEBENTURES 144A	1FE	713,034	995,768
12518*Q45	Corporate Bond First to Default	4	0	297,293	4,878,129			Credit Default Swap - 125228CM	0	0	900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN	4FE	285,075	437,250
12518*Q45	Corporate Bond First to Default	4	0	3,128,580	5,767,342			Credit Default Swap - 125228CM	0	0	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2FE	3,000,000	4,591,530
12518*Q45	Corporate Bond First to Default	4	0	3,947,410	23,347			Credit Default Swap - 125228CM	0	0	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,785,176	5,428,500
12518*Q45	Corporate Bond First to Default	4	0	12,016	5,110,875			Credit Default Swap - 125228CM	0	0	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2FE	11,523	21,975
12518*Q45	Corporate Bond First to Default	4	0	4,996,266	7,225,141			Credit Default Swap - 125228CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	2FE	4,790,926	4,810,601
12518*Q45	Corporate Bond First to Default	4	0	5,231,312	1,147,583			Credit Default Swap - 125228CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	5,016,312	6,800,650
12518*Q45	Corporate Bond First to Default	4	0	671,105	3,056,472			Credit Default Swap - 125228CM	0	0	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2FE	643,524	1,080,160
12518*Q45	Corporate Bond First to Default	4	0	1,537,146	399,204			Credit Default Swap - 125228CM	0	0	X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN	2FE	1,473,971	2,876,899
12518*Q45	Corporate Bond First to Default	4	0	312,408	3,412,304			Credit Default Swap - 125228CM	0	0	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	299,568	375,750
000000-00-0	Corporate Bond First to Default	4Z	20,000,000	9,083,058	11,020,984	12/11/2018	12/20/2023	Credit Default Swap - 125852CM	585,244	1,609,962	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	8,834,956	10,304,712
000000-00-0	Corporate Bond First to Default	4Z	0	12,247,067	13,643,411			Credit Default Swap - 125852CM	0	0	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MU	1FE	11,912,539	12,756,704
000000-00-0	Corporate Bond First to Default	4Z	0	95,724	107,434			Credit Default Swap - 125852CM	0	0	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	93,110	100,451
12518*U73	Corporate Bond First to Default	4Z	20,000,000	14,809,405	18,955,531	02/04/2019	12/20/2023	Credit Default Swap - 126693CM	1,038,584	1,609,962	126408-BP-7	CSX CORP DEBENTURES	2FE	14,080,989	17,826,900
12518*U73	Corporate Bond First to Default	4Z	0	2,628,338	3,267,819			Credit Default Swap - 126693CM	0	0	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	2,499,061	3,073,250
12518*U73	Corporate Bond First to Default	4Z	0	3,677,689	4,816,217			Credit Default Swap - 126693CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	3,496,798	4,529,455
12518*V98	Corporate Bond First to Default	2Z	103,000,052	10,350,841	3,004,792	03/20/2019	06/20/2024	Credit Default Swap - 127351CM	1,570,768	2,216,655	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1FE	2,230,744	2,949,323
12518*V98	Corporate Bond First to Default	2Z	0	2,264,862	1,961,828			Credit Default Swap - 127351CM	0	0	500760-AR-7	KRAFT FOODS INC CORP	2FE	2,091,478	1,925,612
12518*V98	Corporate Bond First to Default	2Z	0	2,123,466	6,570,393			Credit Default Swap - 127351CM	0	0	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	4,966,237	6,449,100
12518*V98	Corporate Bond First to Default	2Z	0	5,042,194	7,593,103			Credit Default Swap - 127351CM	0	0	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1FE	5,797,645	7,452,931
12518*V98	Corporate Bond First to Default	2Z	0	5,886,318	579,138			Credit Default Swap - 127351CM	0	0	929160-AV-1	VULCAN MATLS CO CORPORATE	2FE	587,845	568,447
12518*V98	Corporate Bond First to Default	2Z	0	596,836	13,511,835			Credit Default Swap - 127351CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,194,914	13,262,400

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
12518*V98	Corporate Bond First to Default	2Z	0	56,937,643	61,933,692			Credit Default Swap - 1273510M	0	0	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2FE	56,079,924	60,790,367
12518*V98	Corporate Bond First to Default	2Z	0	3,430,657	3,987,058			Credit Default Swap - 1273510M	0	0	94973V-AT-4	ANTHEM INC CORPORATE	2FE	3,378,977	3,913,455
12518*V98	Corporate Bond First to Default	2Z	0	1,067,871	1,238,687			Credit Default Swap - 1273510M	0	0	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	1,051,784	1,215,820
12518*V98	Corporate Bond First to Default	2Z	0	16,571,074	19,695,233			Credit Default Swap - 1273510M	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,321,444	19,331,650
12518*W22	Corporate Bond First to Default	2Z	590,000,000	1,680,019	1,474,177	03/20/2019	06/20/2029	Credit Default Swap - 1273520M	(5,735,314)	(1,284,455)	002819-AC-4	ABBOTT LABS CORPORATE	2FE	1,098,965	1,476,728
12518*W22	Corporate Bond First to Default	2Z	0	9,520,918	5,519,535			Credit Default Swap - 1273520M	0	0	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	4,771,641	5,529,086
12518*W22	Corporate Bond First to Default	2Z	0	5,012,989	6,664,883			Credit Default Swap - 1273520M	0	0	012873-AH-8	ENCANA CORP NOTES	2FE	5,718,667	6,676,416
12518*W22	Corporate Bond First to Default	2Z	0	915,344	6,403,869			Credit Default Swap - 1273520M	0	0	012873-AK-1	ENCANA CORP CORP FOREIGN	2FE	5,387,796	6,414,950
12518*W22	Corporate Bond First to Default	2Z	0	4,726,324	6,231,194			Credit Default Swap - 1273520M	0	0	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,631,618	6,241,977
12518*W22	Corporate Bond First to Default	2Z	0	3,020,598	6,251,183			Credit Default Swap - 1273520M	0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,712,946	6,262,000
12518*W22	Corporate Bond First to Default	2Z	0	12,357,800	18,782,122			Credit Default Swap - 1273520M	0	0	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2FE	14,836,029	18,814,623
12518*W22	Corporate Bond First to Default	2Z	0	1,088,528	20,341,600			Credit Default Swap - 1273520M	0	0	037389-AU-7	AON CORP CORPORATE	2FE	15,838,533	20,376,800
12518*W22	Corporate Bond First to Default	2Z	0	5,664,356	929,745			Credit Default Swap - 1273520M	0	0	037411-BA-2	APACHE CORP CORPORATE	2FE	1,004,717	931,354
12518*W22	Corporate Bond First to Default	2Z	0	5,336,627	1,867,092			Credit Default Swap - 1273520M	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	1,549,555	1,870,323
12518*W22	Corporate Bond First to Default	2Z	0	4,587,631	4,501,810			Credit Default Swap - 1273520M	0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,049,560	4,509,600
12518*W22	Corporate Bond First to Default	2Z	0	4,668,187	807,950			Credit Default Swap - 1273520M	0	0	07274N-BH-5	BAYER US FINANCE II LLC CORPORATE	2FE	947,334	809,348
12518*W22	Corporate Bond First to Default	2Z	0	14,695,129	6,945,931			Credit Default Swap - 1273520M	0	0	097023-AS-4	BOEING CO CORPORATE	1FE	5,260,133	6,957,950
12518*W22	Corporate Bond First to Default	2Z	0	15,688,112	8,875,282			Credit Default Swap - 1273520M	0	0	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	7,580,430	8,890,640
12518*W22	Corporate Bond First to Default	2Z	0	995,175	8,125,285			Credit Default Swap - 1273520M	0	0	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,598,389	8,139,345
12518*W22	Corporate Bond First to Default	2Z	0	1,534,839	530,442			Credit Default Swap - 1273520M	0	0	124857-AK-9	CBS CORP CORPORATE	2FE	466,356	531,360
12518*W22	Corporate Bond First to Default	2Z	0	938,337	5,951,751			Credit Default Swap - 1273520M	0	0	125509-BH-1	CIGNA CORP CORPORATE	2FE	5,002,716	5,962,050
12518*W22	Corporate Bond First to Default	2Z	0	5,210,177	620,527			Credit Default Swap - 1273520M	0	0	141781-BF-0	Cargill Inc CORPORATE	1FE	553,733	621,601
12518*W22	Corporate Bond First to Default	2Z	0	7,508,438	1,176,275			Credit Default Swap - 1273520M	0	0	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2FE	1,125,354	1,178,310
12518*W22	Corporate Bond First to Default	2Z	0	4,554,717	1,631,281			Credit Default Swap - 1273520M	0	0	171232-AS-0	CHUBB CORPORATION CORPORATE	1FE	1,461,338	1,634,104
12518*W22	Corporate Bond First to Default	2Z	0	461,927	11,499,726			Credit Default Swap - 1273520M	0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,483,066	11,519,625
12518*W22	Corporate Bond First to Default	2Z	0	4,955,205	1,702,060			Credit Default Swap - 1273520M	0	0	20030N-BQ-3	COMCAST CORP CORPORATE	1FE	1,547,715	1,705,005
12518*W22	Corporate Bond First to Default	2Z	0	548,474	3,767			Credit Default Swap - 1273520M	0	0	209111-FA-6	CONS EDISON CO OF NY CORPORATE	1FE	3,220	3,773
12518*W22	Corporate Bond First to Default	2Z	0	1,114,666	6,756,958			Credit Default Swap - 1273520M	0	0	210371-AF-7	CONSTELLATION ENERGY GROUP NOTES	2FE	5,293,288	6,768,650
12518*W22	Corporate Bond First to Default	2Z	0	1,447,460	3,223,262			Credit Default Swap - 1273520M	0	0	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1FE	2,841,070	3,228,840
12518*W22	Corporate Bond First to Default	2Z	0	8,402,501	6,877,569			Credit Default Swap - 1273520M	0	0	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,526,274	6,889,470
12518*W22	Corporate Bond First to Default	2Z	0	1,533,016	17,011,827			Credit Default Swap - 1273520M	0	0	235851-AR-3	DANAHER CORP CORPORATE	1FE	15,191,262	17,041,265
12518*W22	Corporate Bond First to Default	2Z	0	3,189	1,495,469			Credit Default Swap - 1273520M	0	0	25179M-AL-7	DEVON ENERGY CORP CORPORATE	2FE	1,477,104	1,498,057
12518*W22	Corporate Bond First to Default	2Z	0	5,243,017	6,895,767			Credit Default Swap - 1273520M	0	0	25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GU	2FE	5,641,604	6,907,700
12518*W22	Corporate Bond First to Default	2Z	0	2,814,088	1,669,671			Credit Default Swap - 1273520M	0	0	254687-EY-8	WALT DISNEY COMPANY CORPORATE	1FE	1,499,272	1,672,560
12518*W22	Corporate Bond First to Default	2Z	0	5,473,791	1,058,755			Credit Default Swap - 1273520M	0	0	254687-FC-5	WALT DISNEY COMPANY CORPORATE	1FE	6,709,427	9,363,740
12518*W22	Corporate Bond First to Default	2Z	0	15,046,988	991,025			Credit Default Swap - 1273520M	0	0	25468P-CX-2	WALT DISNEY CO CORPORATE	1FE	871,559	1,060,587
12518*W22	Corporate Bond First to Default	2Z	0	1,463,075	6,132,189			Credit Default Swap - 1273520M	0	0	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	853,819	992,740
12518*W22	Corporate Bond First to Default	2Z	0	5,588,025	12,159,958			Credit Default Swap - 1273520M	0	0	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2FE	4,784,145	6,142,800
12518*W22	Corporate Bond First to Default	2Z	0	1,485,034	6,584,207			Credit Default Swap - 1273520M	0	0	260003-AK-4	DOVER CORP CORPORATE	2FE	10,277,239	12,181,000
12518*W22	Corporate Bond First to Default	2Z	0	6,645,707	2,062,800			Credit Default Swap - 1273520M	0	0	260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	2FE	5,393,632	6,595,600
12518*W22	Corporate Bond First to Default	2Z	0	863,282	9,337,033			Credit Default Swap - 1273520M	0	0	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1FE	1,879,261	2,066,370
12518*W22	Corporate Bond First to Default	2Z	0	845,710	13,319,607			Credit Default Swap - 1273520M	0	0	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,825,333	9,353,190
12518*W22	Corporate Bond First to Default	2Z	0	4,738,710	9,175,822			Credit Default Swap - 1273520M	0	0	268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	10,531,320	13,342,656
12518*W22	Corporate Bond First to Default	2Z	0	10,179,635	4,268,121			Credit Default Swap - 1273520M	0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,923,154	9,191,700
12518*W22	Corporate Bond First to Default	2Z	0	5,342,408	2,967,293			Credit Default Swap - 1273520M	0	0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1FE	3,750,684	4,275,506
12518*W22	Corporate Bond First to Default	2Z	0	1,861,413	158,330			Credit Default Swap - 1273520M	0	0	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,656,204	2,972,428
12518*W22	Corporate Bond First to Default	2Z	0	6,760,512	6,687,228			Credit Default Swap - 1273520M	0	0	29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE	1FE	153,051	158,604
12518*W22	Corporate Bond First to Default	2Z	0	10,431,302	5,354,049			Credit Default Swap - 1273520M	0	0	293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE	2FE	5,231,259	6,698,800
12518*W22	Corporate Bond First to Default	2Z	0	6,857,404	2,811,788			Credit Default Swap - 1273520M	0	0	29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	5,272,699	5,363,314
12518*W22	Corporate Bond First to Default	2Z	0	3,715,063	6,337,434			Credit Default Swap - 1273520M	0	0	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	2,718,156	2,816,653

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
12518*W22	Corporate Bond First to Default	2Z	0	2,630,978	11,180,114			Credit Default Swap - 1273520M	0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,744,977	6,348,400
12518*W22	Corporate Bond First to Default	2Z	0	151,597	178,445			Credit Default Swap - 1273520M	0	0	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	8,064,603	11,199,460
12518*W22	Corporate Bond First to Default	2Z	0	5,181,577	1,049,991			Credit Default Swap - 1273520M	0	0	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2FE	115,000	178,754
12518*W22	Corporate Bond First to Default	2Z	0	5,222,624	24,338,684			Credit Default Swap - 1273520M	0	0	404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,013,727	1,051,808
12518*W22	Corporate Bond First to Default	2Z	0	2,692,341	5,549,791			Credit Default Swap - 1273520M	0	0	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	19,808,949	24,380,800
12518*W22	Corporate Bond First to Default	2Z	0	4,699,913	10,007			Credit Default Swap - 1273520M	0	0	437076-BA-9	Home Depot Inc CORPORATE	1FE	4,879,449	5,559,394
12518*W22	Corporate Bond First to Default	2Z	0	7,988,013	2,812,568			Credit Default Swap - 1273520M	0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	7,500	10,024
12518*W22	Corporate Bond First to Default	2Z	0	113,908	5,988,597			Credit Default Swap - 1273520M	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	2,478,602	2,817,435
12518*W22	Corporate Bond First to Default	2Z	0	1,004,099	6,305,788			Credit Default Swap - 1273520M	0	0	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1FE	5,143,036	5,998,960
12518*W22	Corporate Bond First to Default	2Z	0	19,620,821	534,021			Credit Default Swap - 1273520M	0	0	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	4,974,581	6,316,700
12518*W22	Corporate Bond First to Default	2Z	0	4,833,108	2,828,120			Credit Default Swap - 1273520M	0	0	460146-CN-1	INTL PAPER CORP CORPORATE	2FE	484,684	534,945
12518*W22	Corporate Bond First to Default	2Z	0	7,429	7,350,701			Credit Default Swap - 1273520M	0	0	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1FE	2,640,720	2,833,014
12518*W22	Corporate Bond First to Default	2Z	0	2,455,063	3,610,680			Credit Default Swap - 1273520M	0	0	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1FE	6,246,758	7,363,421
12518*W22	Corporate Bond First to Default	2Z	0	5,094,192	13,297,689			Credit Default Swap - 1273520M	0	0	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	3,197,342	3,616,928
12518*W22	Corporate Bond First to Default	2Z	0	4,927,336	4,946,760			Credit Default Swap - 1273520M	0	0	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,453,972	13,320,700
12518*W22	Corporate Bond First to Default	2Z	0	480,081	5,736,473			Credit Default Swap - 1273520M	0	0	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2FE	3,926,993	4,955,320
12518*W22	Corporate Bond First to Default	2Z	0	2,615,641	4,712,126			Credit Default Swap - 1273520M	0	0	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPO	2FE	5,019,794	5,746,400
12518*W22	Corporate Bond First to Default	2Z	0	6,187,432	953,742			Credit Default Swap - 1273520M	0	0	574599-AY-2	MASCO CORP BONDS	2FE	3,974,884	4,720,280
12518*W22	Corporate Bond First to Default	2Z	0	3,166,977	3,858,553			Credit Default Swap - 1273520M	0	0	58155Q-AE-3	MCKESSON CORP CORPORATE	2FE	789,715	955,392
12518*W22	Corporate Bond First to Default	2Z	0	10,354,689	20,016,846			Credit Default Swap - 1273520M	0	0	589331-AM-9	MERCK AND CO CORPORATE	1FE	3,493,715	3,865,230
12518*W22	Corporate Bond First to Default	2Z	0	3,889,698	6,555,955			Credit Default Swap - 1273520M	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	14,750,054	20,051,484
12518*W22	Corporate Bond First to Default	2Z	0	4,972,120	1,080,750			Credit Default Swap - 1273520M	0	0	59156R-AY-4	METLIFE INC CORPORATE	1FE	5,297,711	6,567,300
12518*W22	Corporate Bond First to Default	2Z	0	3,937,134	10,462			Credit Default Swap - 1273520M	0	0	59156R-BN-7	METLIFE INC CORPORATE	1FE	946,353	1,082,620
12518*W22	Corporate Bond First to Default	2Z	0	782,215	9,187,053			Credit Default Swap - 1273520M	0	0	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	7,500	10,480
12518*W22	Corporate Bond First to Default	2Z	0	3,460,535	1,832,438			Credit Default Swap - 1273520M	0	0	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1FE	7,500,000	9,202,950
12518*W22	Corporate Bond First to Default	2Z	0	14,609,971	2,559,383			Credit Default Swap - 1273520M	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	1,696,127	1,835,609
12518*W22	Corporate Bond First to Default	2Z	0	5,247,398	252,794			Credit Default Swap - 1273520M	0	0	62952E-AA-5	NYU Hospitals Center CORPORATE	1FE	2,303,303	2,563,812
12518*W22	Corporate Bond First to Default	2Z	0	937,365	7,181,243			Credit Default Swap - 1273520M	0	0	62952E-AB-3	NYU Hospitals Center CORP	1FE	233,765	253,231
12518*W22	Corporate Bond First to Default	2Z	0	7,429	15,082,291			Credit Default Swap - 1273520M	0	0	65473Q-AW-3	NiSource Finance Corp CORPORATE	2FE	5,438,973	7,193,670
12518*W22	Corporate Bond First to Default	2Z	0	7,428,771	6,694,715			Credit Default Swap - 1273520M	0	0	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,328,284	15,108,390
12518*W22	Corporate Bond First to Default	2Z	0	2,281,428	628,993			Credit Default Swap - 1273520M	0	0	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,311,595	6,706,300
12518*W22	Corporate Bond First to Default	2Z	0	231,545	8,716,373			Credit Default Swap - 1273520M	0	0	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1FE	579,205	630,081
12518*W22	Corporate Bond First to Default	2Z	0	5,387,319	13,684,819			Credit Default Swap - 1273520M	0	0	68233J-AS-3	Oncor Electric Delivery Co CORPORAT	1FE	7,727,207	8,731,456
12518*W22	Corporate Bond First to Default	2Z	0	11,220,698	7,756,448			Credit Default Swap - 1273520M	0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	10,060,776	13,708,500
12518*W22	Corporate Bond First to Default	2Z	0	5,261,150	12,734,963			Credit Default Swap - 1273520M	0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,815,952	7,769,870
12518*W22	Corporate Bond First to Default	2Z	0	573,704	14,640,957			Credit Default Swap - 1273520M	0	0	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	2FE	10,838,624	12,757,000
12518*W22	Corporate Bond First to Default	2Z	0	7,653,821	5,782,611			Credit Default Swap - 1273520M	0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	14,666,292
12518*W22	Corporate Bond First to Default	2Z	0	9,965,228	5,971,916			Credit Default Swap - 1273520M	0	0	709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,398,334	5,792,617
12518*W22	Corporate Bond First to Default	2Z	0	5,760,717	514,597			Credit Default Swap - 1273520M	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	5,061,055	5,982,250
12518*W22	Corporate Bond First to Default	2Z	0	10,735,688	1,274,095			Credit Default Swap - 1273520M	0	0	71644E-AJ-1	PETRO CANADA CORP FOREIGN	1FE	489,842	515,487
12518*W22	Corporate Bond First to Default	2Z	0	10,697,431	2,220,202			Credit Default Swap - 1273520M	0	0	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	1,202,255	1,276,300
12518*W22	Corporate Bond First to Default	2Z	0	5,347,066	2,346,839			Credit Default Swap - 1273520M	0	0	718546-AL-8	PHILLIPS 66 CORPORATE	1FE	2,141,136	2,224,044
12518*W22	Corporate Bond First to Default	2Z	0	485,190	5,285,614			Credit Default Swap - 1273520M	0	0	725906-AH-4	PLACER DOME INC TOPR DEBENTURES	2FE	2,015,218	2,350,900
12518*W22	Corporate Bond First to Default	2Z	0	1,190,837	9,282,947			Credit Default Swap - 1273520M	0	0	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORP	1FE	4,536,903	5,294,760
12518*W22	Corporate Bond First to Default	2Z	0	2,120,802	6,998,789			Credit Default Swap - 1273520M	0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,547,074	9,299,010
12518*W22	Corporate Bond First to Default	2Z	0	1,996,079	6,234,877			Credit Default Swap - 1273520M	0	0	743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2	2FE	5,590,262	7,010,900

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*W22	Corporate Bond First to Default	2Z	0	4,493,816	6,444,798			Credit Default Swap - 127352CM	0	0	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,484,092	6,245,666
12518*W22	Corporate Bond First to Default	2Z	0	6,484,895	5,373,774			Credit Default Swap - 127352CM	0	0	744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,773,070	6,455,950
12518*W22	Corporate Bond First to Default	2Z	0	5,537,171	25,137,601			Credit Default Swap - 127352CM	0	0	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	5,191,631	5,383,073
12518*W22	Corporate Bond First to Default	2Z	0	4,441,506	504,435			Credit Default Swap - 127352CM	0	0	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1FE	23,577,421	25,181,100
12518*W22	Corporate Bond First to Default	2Z	0	4,727,740	3,878,688			Credit Default Swap - 127352CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	423,202	505,308
12518*W22	Corporate Bond First to Default	2Z	0	5,142,325	13,174,702			Credit Default Swap - 127352CM	0	0	76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BOND	1FE	2,656,949	3,885,400
12518*W22	Corporate Bond First to Default	2Z	0	23,353,503	3,954,417			Credit Default Swap - 127352CM	0	0	780641-AH-9	KONINKLIJKE KPN SR UNSUB	2FE	11,360,568	13,197,500
12518*W22	Corporate Bond First to Default	2Z	0	419,182	6,233,231			Credit Default Swap - 127352CM	0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	3,961,260
12518*W22	Corporate Bond First to Default	2Z	0	2,631,715	19,731,792			Credit Default Swap - 127352CM	0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1FE	4,760,255	6,244,018
12518*W22	Corporate Bond First to Default	2Z	0	11,252,675	6,722,617			Credit Default Swap - 127352CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	16,286,368	19,765,936
12518*W22	Corporate Bond First to Default	2Z	0	2,971,509	10,737,420			Credit Default Swap - 127352CM	0	0	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,986,035	6,734,250
12518*W22	Corporate Bond First to Default	2Z	0	4,715,046	5,938,843			Credit Default Swap - 127352CM	0	0	875127-BC-5	Tampa Electric CORPORATE	1FE	9,902,022	10,756,000
12518*W22	Corporate Bond First to Default	2Z	0	16,131,694	7,774,637			Credit Default Swap - 127352CM	0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,352,834	5,949,120
12518*W22	Corporate Bond First to Default	2Z	0	4,938,682	620,916			Credit Default Swap - 127352CM	0	0	880591-ES-7	Tenn Valley Authority CORPORATE	1FE	6,022,277	7,788,090
12518*W22	Corporate Bond First to Default	2Z	0	9,807,981	6,394,784			Credit Default Swap - 127352CM	0	0	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2FE	581,881	621,991
12518*W22	Corporate Bond First to Default	2Z	0	4,311,495	395,985			Credit Default Swap - 127352CM	0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	2FE	4,993,657	6,405,850
12518*W22	Corporate Bond First to Default	2Z	0	5,965,082	11,889,899			Credit Default Swap - 127352CM	0	0	89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	386,570	396,670
12518*W22	Corporate Bond First to Default	2Z	0	576,355	6,960,699			Credit Default Swap - 127352CM	0	0	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	9,465,489	11,910,473
12518*W22	Corporate Bond First to Default	2Z	0	4,946,232	515,290			Credit Default Swap - 127352CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,196	6,972,744
12518*W22	Corporate Bond First to Default	2Z	0	382,899	10,754,113			Credit Default Swap - 127352CM	0	0	92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORP	2FE	505,798	516,182
12518*W22	Corporate Bond First to Default	2Z	0	9,375,594	5,994,028			Credit Default Swap - 127352CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	9,612,206	10,772,722
12518*W22	Corporate Bond First to Default	2Z	0	5,938,259	14,424,719			Credit Default Swap - 127352CM	0	0	929903-AM-4	WACHOVIA CORP BOND	1FE	4,888,648	6,004,400
12518*W22	Corporate Bond First to Default	2Z	0	500,994	5,002,560			Credit Default Swap - 127352CM	0	0	94973V-AT-4	ANTHEM INC CORPORATE	2FE	12,476,289	14,449,680
12518*W22	Corporate Bond First to Default	2Z	0	4,842,220	1,072,344			Credit Default Swap - 127352CM	0	0	949746-RF-0	WELLS FARGO CO	1FE	4,737,706	5,011,217
12518*W22	Corporate Bond First to Default	2Z	0	4,692,711	13,351,896			Credit Default Swap - 127352CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	924,121	1,074,200
12518*W22	Corporate Bond First to Default	2Z	0	10,447,656	9,347,564			Credit Default Swap - 127352CM	0	0	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,547,830	13,375,000
000000-00-0	Corporate Bond First to Default	2Z	25,000,000	16,214,953	20,081,012	04/10/2019	06/20/2029	Credit Default Swap - 127593CM	(100,607)	(54,426)	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1FE	16,280,000	20,116,105
000000-00-0	Corporate Bond First to Default	2Z	0	2,516,674	2,396,630			Credit Default Swap - 127593CM	0	0	500760-AE-6	KRAFT FOODS INC CORP	2FE	2,526,770	2,400,818
000000-00-0	Corporate Bond First to Default	2Z	0	6,347,745	8,665,749			Credit Default Swap - 127593CM	0	0	880591-ED-0	Tenn Valley Authority CORPORATE	1FE	6,373,209	8,680,893
000000-00-0	Corporate Bond First to Default	2Z	25,000,000	12,422,480	2,572,113	04/10/2019	06/20/2024	Credit Default Swap - 127591CM	476,133	538,023	023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1	3FE	2,274,031	2,530,140
000000-00-0	Corporate Bond First to Default	2Z	0	5,686,683	1,247,863			Credit Default Swap - 127591CM	0	0	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2FE	1,065,706	1,227,500
000000-00-0	Corporate Bond First to Default	2Z	0	2,315,060	15,128,396			Credit Default Swap - 127591CM	0	0	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	12,202,322	14,881,525
000000-00-0	Corporate Bond First to Default	2Z	0	1,084,934	4,169,764			Credit Default Swap - 127591CM	0	0	337932-AC-1	FIRSTENERGY CORP NOTES	2FE	3,362,951	4,101,720
000000-00-0	Corporate Bond First to Default	2Z	0	3,423,627	2,117,519			Credit Default Swap - 127591CM	0	0	404119-BQ-1	HCA INC CORPORATE	2FE	1,898,937	2,082,965
000000-00-0	Corporate Bond First to Default	2Z	0	1,933,198	7,734,725			Credit Default Swap - 127591CM	0	0	880591-ED-0	Tenn Valley Authority CORPORATE	1FE	5,585,901	7,608,507
000000-00-0	Corporate Bond First to Default	2Z	25,000,000	15,045,726	19,748,574	04/17/2019	06/20/2029	Credit Default Swap - 127739CM	(24,812)	(54,426)	912833-XU-9	UNITED STATES TREASURY STRIP	1	15,070,538	19,803,000
000000-00-0	Corporate Bond First to Default	2Z	25,000,000	16,979,873	20,341,023	04/17/2019	06/20/2024	Credit Default Swap - 127738CM	517,254	538,023	912833-XU-9	UNITED STATES TREASURY STRIP	1	16,462,619	19,803,000
000000-00-0	Corporate Bond First to Default	4Z	37,500,000	133,259	222,931	05/23/2019	06/20/2024	Credit Default Swap - 128159CM	2,118,978	2,829,809	00206R-GV-8	AT&T INC CORPORATE	2FE	715,215	717,444
000000-00-0	Corporate Bond First to Default	4Z	0	262,594	351,540			Credit Default Swap - 128159CM	0	0	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	126,946	211,310
000000-00-0	Corporate Bond First to Default	4Z	0	4,706,834	6,466,521			Credit Default Swap - 128159CM	0	0	12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES	1FE	199,213	252,346
000000-00-0	Corporate Bond First to Default	4Z	0	1,728,776	1,849,774			Credit Default Swap - 128159CM	0	0	205887-AX-0	CONAGRA FOODS INC NOTES	2FE	163,092	204,797
000000-00-0	Corporate Bond First to Default	4Z	0	6,224,504	8,504,195			Credit Default Swap - 128159CM	0	0	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2FE	250,154	333,213
000000-00-0	Corporate Bond First to Default	4Z	0	750,781	756,903			Credit Default Swap - 128159CM	0	0	26882P-AR-3	ERAC USA FINANCE COMPANY 144A	2FE	4,995,901	6,677,200
000000-00-0	Corporate Bond First to Default	4Z	0	209,119	266,225			Credit Default Swap - 128159CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	4,483,860	6,129,405
000000-00-0	Corporate Bond First to Default	4Z	0	171,202	216,060			Credit Default Swap - 128159CM	0	0	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1FE	336,211	371,801
000000-00-0	Corporate Bond First to Default	4Z	0	5,244,338	7,044,445			Credit Default Swap - 128159CM	0	0	382388-AU-0	GOODRICH CORP	2FE	2,097,565	2,646,146
000000-00-0	Corporate Bond First to Default	4Z	0	352,930	392,250			Credit Default Swap - 128159CM	0	0	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2FE	1,646,880	1,753,341
000000-00-0	Corporate Bond First to Default	4Z	0	2,201,873	2,791,684			Credit Default Swap - 128159CM	0	0	500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	2FE	2,761,127	3,793,983

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	2,898,433	4,002,651			Credit Default Swap - 128159CM	0	0	53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	13,135,935	13,007,070
000000-00-0	Corporate Bond First to Default	4Z	0	13,789,160	13,722,457			Credit Default Swap - 128159CM	0	0	539830-AK-5	LOCKHEED MARTIN CORP BONDS	2FE	452,458	464,176
000000-00-0	Corporate Bond First to Default	4Z	0	474,958	489,705			Credit Default Swap - 128159CM	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	5,929,634	8,060,850
000000-00-0	Corporate Bond First to Default	4Z	0	196,477	251,285			Credit Default Swap - 128159CM	0	0	655844-AJ-7	NORFOLK SOUTHERN CORP BONDS	2FE	187,169	238,185
000000-00-0	Corporate Bond First to Default	4Z	0	111,361	153,916			Credit Default Swap - 128159CM	0	0	725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN	2FE	106,086	145,892
000000-00-0	Corporate Bond First to Default	4Z	0	768,199	1,176,113			Credit Default Swap - 128159CM	0	0	87425E-AK-9	Talisman Energy Inc CORPORATE	2FE	731,808	1,114,799
000000-00-0	Corporate Bond First to Default	4Z	0	3,148,841	4,143,617			Credit Default Swap - 128159CM	0	0	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2FE	2,999,673	3,927,600
000000-00-0	Corporate Bond First to Default	4Z	0	112,461	140,878			Credit Default Swap - 128159CM	0	0	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURE	2FE	107,133	133,533
000000-00-0	Corporate Bond First to Default	4Z	0	571,652	614,916			Credit Default Swap - 128159CM	0	0	92343V-BS-2	Verizon Communications CORPORATE	2FE	544,571	582,859
000000-00-0	Corporate Bond First to Default	4Z	0	672,475	722,937			Credit Default Swap - 128159CM	0	0	92343V-BT-0	Verizon Communications CORPORATE	2FE	640,619	685,249
000000-00-0	Corporate Bond First to Default	4Z	12,500,000	5,984,984	7,806,849	05/24/2019	06/20/2024	Credit Default Swap - 128168CM	739,207	943,270	049560-AG-0	ATMOS ENERGY CORP BOND	1FE	570,164	607,589
000000-00-0	Corporate Bond First to Default	4Z	0	601,023	642,748			Credit Default Swap - 128168CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1FE	1,603,536	1,731,288
000000-00-0	Corporate Bond First to Default	4Z	0	1,690,323	1,831,471			Credit Default Swap - 128168CM	0	0	532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP	2FE	2,234,720	2,337,566
000000-00-0	Corporate Bond First to Default	4Z	0	2,355,669	2,472,832			Credit Default Swap - 128168CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	2FE	2,431,081	3,045,102
000000-00-0	Corporate Bond First to Default	4Z	0	2,562,657	3,221,311			Credit Default Swap - 128168CM	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	5,677,693	7,379,806
000000-00-0	Corporate Bond First to Default	4Z	0	603,560	616,664			Credit Default Swap - 128168CM	0	0	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1FE	572,571	582,931
000000-00-0	Corporate Bond First to Default	4Z	0	599,009	652,223			Credit Default Swap - 128168CM	0	0	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	568,254	616,546
000000-00-0	Corporate Bond First to Default	2Z	50,000,000	4,023,267	592,640	05/23/2019	06/20/2029	Credit Default Swap - 128141CM	(510,395)	(108,852)	010392-EZ-7	ALABAMA POWER CORPORATE	1FE	299,433	319,567
000000-00-0	Corporate Bond First to Default	2Z	0	606,085	397,640			Credit Default Swap - 128141CM	0	0	01959L-AA-0	Allina Health System CORPORATE	1FE	552,709	593,812
000000-00-0	Corporate Bond First to Default	2Z	0	547,325	2,999,336			Credit Default Swap - 128141CM	0	0	026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE	2FE	729,688	749,202
000000-00-0	Corporate Bond First to Default	2Z	0	335,643	1,756,096			Credit Default Swap - 128141CM	0	0	03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORP	2FE	1,829,098	2,138,899
000000-00-0	Corporate Bond First to Default	2Z	0	2,771,716	318,937			Credit Default Swap - 128141CM	0	0	097023-BA-2	BOEING CO CORPORATE	1FE	1,243,658	1,258,195
000000-00-0	Corporate Bond First to Default	2Z	0	1,391,080	747,724			Credit Default Swap - 128141CM	0	0	141781-BC-7	Cargill Inc CORPORATE	1FE	554,411	613,953
000000-00-0	Corporate Bond First to Default	2Z	0	296,516	2,134,680			Credit Default Swap - 128141CM	0	0	20825C-AP-9	Conocophillips CORPORATE	1FE	294,503	379,037
000000-00-0	Corporate Bond First to Default	2Z	0	722,580	1,255,713			Credit Default Swap - 128141CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1FE	1,042,919	1,348,013
000000-00-0	Corporate Bond First to Default	2Z	0	1,811,281	612,742			Credit Default Swap - 128141CM	0	0	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	338,945	398,426
000000-00-0	Corporate Bond First to Default	2Z	0	1,231,543	378,289			Credit Default Swap - 128141CM	0	0	29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	303,313	356,638
000000-00-0	Corporate Bond First to Default	2Z	0	549,010	1,345,354			Credit Default Swap - 128141CM	0	0	31428X-AW-6	FedEx Corporation CORPORATE	2FE	1,201,935	1,194,806
000000-00-0	Corporate Bond First to Default	2Z	0	291,634	355,934			Credit Default Swap - 128141CM	0	0	375558-AX-1	GILEAD SCIENCES INC CORPORATE	1FE	217,732	227,240
000000-00-0	Corporate Bond First to Default	2Z	0	1,032,760	1,192,449			Credit Default Swap - 128141CM	0	0	406216-BJ-9	HALLIBURTON COMPANY CORPORATE	2FE	373,978	398,841
000000-00-0	Corporate Bond First to Default	2Z	0	300,358	226,792			Credit Default Swap - 128141CM	0	0	450636-AC-9	ITR CONCESSION CO LLC CORPORATE	2FE	16,778,308	14,740,622
000000-00-0	Corporate Bond First to Default	2Z	0	1,190,227	398,054			Credit Default Swap - 128141CM	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	2,798,982	3,005,264
000000-00-0	Corporate Bond First to Default	2Z	0	215,611	14,711,545			Credit Default Swap - 128141CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	2FE	1,404,764	1,759,567
000000-00-0	Corporate Bond First to Default	2Z	0	370,335	4,473,949			Credit Default Swap - 128141CM	0	0	540424-AP-3	LOEWS CORP CORP	1FE	4,062,844	4,482,792
000000-00-0	Corporate Bond First to Default	2Z	0	16,614,866	1,257,475			Credit Default Swap - 128141CM	0	0	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	1,158,134	1,259,960
000000-00-0	Corporate Bond First to Default	2Z	0	1,146,852	896,438			Credit Default Swap - 128141CM	0	0	655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE	2FE	836,143	898,210
000000-00-0	Corporate Bond First to Default	2Z	0	827,997	260,722			Credit Default Swap - 128141CM	0	0	67077M-AR-9	NUTRIEN LTD CORP FOREIGN	2FE	228,860	261,238
000000-00-0	Corporate Bond First to Default	2Z	0	226,631	1,490,819			Credit Default Swap - 128141CM	0	0	693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	1FE	1,418,274	1,493,765
000000-00-0	Corporate Bond First to Default	2Z	0	1,404,458	1,297,238			Credit Default Swap - 128141CM	0	0	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1FE	1,264,219	1,299,802
000000-00-0	Corporate Bond First to Default	2Z	0	1,251,904	669,112			Credit Default Swap - 128141CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	612,047	670,434
000000-00-0	Corporate Bond First to Default	2Z	0	5,047,930	6,224,747			Credit Default Swap - 128141CM	0	0	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1FE	5,097,587	6,237,050
000000-00-0	Corporate Bond First to Default	2Z	0	5,575,289	6,783,728			Credit Default Swap - 128141CM	0	0	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1FE	5,630,133	6,797,136
000000-00-0	Corporate Bond First to Default	2Z	0	1,233,755	1,348,798			Credit Default Swap - 128141CM	0	0	898813-AM-2	TUCSON ELEC PWR CO CORPORATE	1FE	1,245,891	1,351,464
000000-00-0	Corporate Bond First to Default	2Z	0	161,403	165,275			Credit Default Swap - 128141CM	0	0	907818-DX-3	UNION PACIFIC CORP CORPORATE	1FE	162,991	165,601
000000-00-0	Corporate Bond First to Default	2Z	0	706,750	779,976			Credit Default Swap - 128141CM	0	0	92343V-BE-3	Verizon Communications CORPORATE	2FE	713,702	781,518
000000-00-0	Corporate Bond First to Default	2Z	100,000,000	9,323,647	16,459,666	05/23/2019	06/20/2029	Credit Default Swap - 128146CM	(1,020,791)	(217,704)	912803-DK-6	United States Treasury STRIP	1	9,594,500	16,518,870
000000-00-0	Corporate Bond First to Default	2Z	0	775,211	1,256,341			Credit Default Swap - 128146CM	0	0	912834-AE-8	UNITED STATES TREASURY STRIP	1	797,731	1,260,860
000000-00-0	Corporate Bond First to Default	2Z	0	4,658,160	7,785,372			Credit Default Swap - 128146CM	0	0	912834-AT-5	UNITED STATES TREASURY STRIP	1	4,793,480	7,813,375
000000-00-0	Corporate Bond First to Default	2Z	0	4,600,849	7,727,455			Credit Default Swap - 128146CM	0	0	912834-DU-9	UNITED STATES TREASURY STRIP	1	4,734,504	7,755,250
000000-00-0	Corporate Bond First to Default	2Z	0	15,780,989	27,296,657			Credit Default Swap - 128146CM	0	0	912834-FB-9	UNITED STATES TREASURY STRIP	1	16,239,430	27,394,840
000000-00-0	Corporate Bond First to Default	4Z	75,000,000	8,747,782	14,001,473	05/23/2019	06/20/2024	Credit Default Swap - 128160CM	4,237,956	5,659,618	912833-7P-9	UNITED STATES TREASURY STRIP	1	6,106,306	8,472,090
000000-00-0	Corporate Bond First to Default	4Z	0	6,871,322	9,408,003			Credit Default Swap - 128160CM	0	0	912833-XY-1	UNITED STATES TREASURY STRIP	1	4,603,856	6,290,960

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	5,180,640	6,985,923			Credit Default Swap - 128160CM	0	0	912833-Y2-0	UNITED STATES TREASURY STRIP	1	8,621,543	13,334,400
000000-00-0	Corporate Bond First to Default	4Z	0	9,701,675	14,807,452			Credit Default Swap - 128160CM	0	0	912833-Y3-8	UNITED STATES TREASURY STRIP	1	6,721,537	10,526,080
000000-00-0	Corporate Bond First to Default	4Z	0	7,563,631	11,688,897			Credit Default Swap - 128160CM	0	0	912834-AE-8	UNITED STATES TREASURY STRIP	1	7,773,852	12,608,600
000000-00-0	Corporate Bond First to Default	4Z	25,000,000	4,958,854	6,797,825	05/24/2019	06/20/2024	Credit Default Swap - 128167CM	1,478,415	1,886,539	912833-4X-5	UNITED STATES TREASURY STRIP	1	8,236,228	12,106,380
000000-00-0	Corporate Bond First to Default	4Z	0	9,196,738	13,356,615			Credit Default Swap - 128167CM	0	0	912833-7P-9	UNITED STATES TREASURY STRIP	1	4,440,950	6,161,520
000000-00-0	Corporate Bond First to Default	2Z	50,000,000	6,460,604	1,252,373	05/23/2019	06/20/2029	Credit Default Swap - 128144CM	(510,395)	(108,852)	00817Y-AF-5	AETNA INC CORPORATE	2FE	4,992,215	6,151,550
000000-00-0	Corporate Bond First to Default	2Z	0	1,111,848	13,247,249			Credit Default Swap - 128144CM	0	0	039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES	1FE	545,708	841,805
000000-00-0	Corporate Bond First to Default	2Z	0	938,609	1,373,614			Credit Default Swap - 128144CM	0	0	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	4,400,000	6,396,412
000000-00-0	Corporate Bond First to Default	2Z	0	2,044,304	2,855,142			Credit Default Swap - 128144CM	0	0	149123-BK-6	CATERPILLAR INC BONDS	1FE	602,794	889,698
000000-00-0	Corporate Bond First to Default	2Z	0	4,936,249	6,141,513			Credit Default Swap - 128144CM	0	0	172967-AS-0	CITIGROUP INC NOTES	1FE	683,198	925,649
000000-00-0	Corporate Bond First to Default	2Z	0	539,590	840,431			Credit Default Swap - 128144CM	0	0	191219-BC-7	Coca Cola Enterprises Inc DEBENTURE	1FE	773,959	1,108,947
000000-00-0	Corporate Bond First to Default	2Z	0	4,350,673	6,385,975			Credit Default Swap - 128144CM	0	0	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2FE	2,546,924	4,138,092
000000-00-0	Corporate Bond First to Default	2Z	0	596,037	888,246			Credit Default Swap - 128144CM	0	0	250847-EB-2	DTE Electric Company CORPORATE	1FE	4,851,090	6,552,426
000000-00-0	Corporate Bond First to Default	2Z	0	675,539	924,138			Credit Default Swap - 128144CM	0	0	254687-EY-8	WALT DISNEY COMPANY CORPORATE	1FE	1,124,454	1,254,420
000000-00-0	Corporate Bond First to Default	2Z	0	765,282	1,107,137			Credit Default Swap - 128144CM	0	0	293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	2FE	4,823,020	6,608,550
000000-00-0	Corporate Bond First to Default	2Z	0	2,518,371	4,131,340			Credit Default Swap - 128144CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	6,533,853	13,268,900
000000-00-0	Corporate Bond First to Default	2Z	0	4,796,706	6,541,734			Credit Default Swap - 128144CM	0	0	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	949,251	1,375,859
000000-00-0	Corporate Bond First to Default	2Z	0	4,768,951	6,597,767			Credit Default Swap - 128144CM	0	0	532457-AP-3	Eli Lilly & Co NOTES	1FE	847,988	1,160,737
000000-00-0	Corporate Bond First to Default	2Z	0	838,482	1,158,843			Credit Default Swap - 128144CM	0	0	92343V-BT-0	Verizon Communications CORPORATE	2FE	2,067,482	2,859,809
000000-00-0	Corporate Bond First to Default	2Z	0	4,746,219	6,605,704			Credit Default Swap - 128144CM	0	0	98385X-AJ-5	XTO ENERGY INC CORPORATE	1FE	4,800,031	6,616,500
000000-00-0	Corporate Bond First to Default	2Z	0	4,929,837	6,551,293			Credit Default Swap - 128144CM	0	0	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2FE	4,985,730	6,562,000
000000-00-0	Corporate Bond First to Default	4Z	500,000,000	534,291	6,207,329	05/21/2019	06/20/2024	Credit Default Swap - 128103CM	31,866,797	37,730,785	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,698,270	4,278,606
000000-00-0	Corporate Bond First to Default	4Z	0	4,725,577	13,440,813			Credit Default Swap - 128103CM	0	0	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	2FE	19,837,710	23,959,000
000000-00-0	Corporate Bond First to Default	4Z	0	5,350,899	620,924			Credit Default Swap - 128103CM	0	0	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	787,109	1,249,520
000000-00-0	Corporate Bond First to Default	4Z	0	4,585,297	5,896,539			Credit Default Swap - 128103CM	0	0	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2FE	5,309,686	6,858,621
000000-00-0	Corporate Bond First to Default	4Z	0	11,607,351	12,694,560			Credit Default Swap - 128103CM	0	0	097023-AX-3	BOEING CO CORPORATE	1FE	9,093,516	12,141,309
000000-00-0	Corporate Bond First to Default	4Z	0	409,850	589,795			Credit Default Swap - 128103CM	0	0	097023-BA-2	BOEING CO CORPORATE	1FE	5,930,347	7,863,720
000000-00-0	Corporate Bond First to Default	4Z	0	10,363,070	12,142,770			Credit Default Swap - 128103CM	0	0	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1FE	4,971,578	6,572,650
000000-00-0	Corporate Bond First to Default	4Z	0	3,407,296	4,085,495			Credit Default Swap - 128103CM	0	0	12641L-BU-6	CSX CORP NOTES	2FE	5,458,457	7,055,620
000000-00-0	Corporate Bond First to Default	4Z	0	40,158,813	51,385,811			Credit Default Swap - 128103CM	0	0	13645R-AE-4	Canadian Pacific Railway Co NOTES	2FE	9,827,996	12,308,400
000000-00-0	Corporate Bond First to Default	4Z	0	43,997,256	60,598,350			Credit Default Swap - 128103CM	0	0	141781-AE-4	Cargill Inc SENIOR NOTES 144A	1FE	5,856,945	6,852,246
000000-00-0	Corporate Bond First to Default	4Z	0	6,313,117	8,335,502			Credit Default Swap - 128103CM	0	0	172967-DR-9	CITIGROUP INC CORPORATE	2FE	5,016,919	6,114,650
000000-00-0	Corporate Bond First to Default	4Z	0	10,990,850	14,955,784			Credit Default Swap - 128103CM	0	0	18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORA	1FE	9,111	10,542
000000-00-0	Corporate Bond First to Default	4Z	0	5,457,864	6,092,161			Credit Default Swap - 128103CM	0	0	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORA	2FE	4,979,405	6,021,450
000000-00-0	Corporate Bond First to Default	4Z	0	5,322,189	6,955,685			Credit Default Swap - 128103CM	0	0	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2FE	5,126,949	5,747,350
000000-00-0	Corporate Bond First to Default	4Z	0	3,936,972	4,535,300			Credit Default Swap - 128103CM	0	0	20030N-AM-3	COMCAST CORP CORPORATE	1FE	4,765,584	6,098,400
000000-00-0	Corporate Bond First to Default	4Z	0	21,118,121	25,396,414			Credit Default Swap - 128103CM	0	0	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	5,026,469	5,856,000
000000-00-0	Corporate Bond First to Default	4Z	0	837,913	1,324,485			Credit Default Swap - 128103CM	0	0	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2FE	6,984,828	8,390,480
000000-00-0	Corporate Bond First to Default	4Z	0	5,652,396	7,270,102			Credit Default Swap - 128103CM	0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	15,852,160	21,849,575
000000-00-0	Corporate Bond First to Default	4Z	0	9,680,451	12,869,724			Credit Default Swap - 128103CM	0	0	254687-DS-2	WALT DISNEY COMPANY CORPORATE	1FE	6,334,683	6,761,000
000000-00-0	Corporate Bond First to Default	4Z	0	5,292,465	6,966,974			Credit Default Swap - 128103CM	0	0	254687-EG-7	WALT DISNEY COMPANY CORPORATE	1FE	3,244,839	3,592,250
000000-00-0	Corporate Bond First to Default	4Z	0	5,810,769	7,478,920			Credit Default Swap - 128103CM	0	0	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	4,058,269	4,521,094
000000-00-0	Corporate Bond First to Default	4Z	0	10,462,337	13,046,839			Credit Default Swap - 128103CM	0	0	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2FE	10,903,587	12,680,075
000000-00-0	Corporate Bond First to Default	4Z	0	6,234,978	7,263,345			Credit Default Swap - 128103CM	0	0	29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP	2FE	19,907,369	23,716,400
000000-00-0	Corporate Bond First to Default	4Z	0	5,340,733	6,481,497			Credit Default Swap - 128103CM	0	0	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORA	2FE	4,844,761	5,976,473
000000-00-0	Corporate Bond First to Default	4Z	0	9,699	6,382,705			Credit Default Swap - 128103CM	0	0	29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES	2FE	8,005,153	9,527,760
000000-00-0	Corporate Bond First to Default	4Z	0	5,300,797	6,464,272			Credit Default Swap - 128103CM	0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	5,965,593	7,794,420
000000-00-0	Corporate Bond First to Default	4Z	0	5,073,176	8,893,865			Credit Default Swap - 128103CM	0	0	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1FE	14,973,632	19,242,150
000000-00-0	Corporate Bond First to Default	4Z	0	7,435,659	23,160,435			Credit Default Swap - 128103CM	0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,990,975	4,105,890
000000-00-0	Corporate Bond First to Default	4Z	0	16,875,327	7,166,624			Credit Default Swap - 128103CM	0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	190,571	230,989

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	6,743,551	3,807,766			Credit Default Swap - 128103CM	0	0	465685-AD-7	ITC HOLDINGS CORP CORPORATE	2FE	4,995,763	6,377,600
000000-00-0	Corporate Bond First to Default	4Z	0	3,454,275	4,792,335			Credit Default Swap - 128103CM	0	0	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	9,953,064	12,785,700
000000-00-0	Corporate Bond First to Default	4Z	0	4,320,207	25,139,259			Credit Default Swap - 128103CM	0	0	53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	385,000	556,414
000000-00-0	Corporate Bond First to Default	4Z	0	21,192,276	6,335,030			Credit Default Swap - 128103CM	0	0	559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	2FE	4,982,077	6,250,100
000000-00-0	Corporate Bond First to Default	4Z	0	5,157,463	10,099,375			Credit Default Swap - 128103CM	0	0	58013M-EH-3	MCDONALDS CORP CORPORATE	2FE	1,654,002	2,066,520
000000-00-0	Corporate Bond First to Default	4Z	0	8,521,840	8,262,044			Credit Default Swap - 128103CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	5,370,994	7,040,715
000000-00-0	Corporate Bond First to Default	4Z	0	6,350,639	20,396,578			Credit Default Swap - 128103CM	0	0	638585-BF-5	BANK OF AMERICA CORP SUB NOTES	2FE	1,893,968	2,294,570
000000-00-0	Corporate Bond First to Default	4Z	0	15,940,095	4,352,222			Credit Default Swap - 128103CM	0	0	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	2FE	23,883,897	30,092,006
000000-00-0	Corporate Bond First to Default	4Z	0	3,184,026	244,847			Credit Default Swap - 128103CM	0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1FE	2,802,500	3,976,691
000000-00-0	Corporate Bond First to Default	4Z	0	202,872	6,760,222			Credit Default Swap - 128103CM	0	0	651639-AM-8	NEWMONT MINING CORP CORPORATE	2FE	1,457,989	1,848,686
000000-00-0	Corporate Bond First to Default	4Z	0	5,318,211	13,552,774			Credit Default Swap - 128103CM	0	0	655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	2FE	4,535,730	4,860,900
000000-00-0	Corporate Bond First to Default	4Z	0	10,595,478	6,625,073			Credit Default Swap - 128103CM	0	0	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	10,324,465	14,109,300
000000-00-0	Corporate Bond First to Default	4Z	0	5,303,642	2,190,500			Credit Default Swap - 128103CM	0	0	655844-AV-0	NORFOLK SOUTHERN CORP BOND	2FE	11,500,000	14,558,655
000000-00-0	Corporate Bond First to Default	4Z	0	1,760,759	7,463,121			Credit Default Swap - 128103CM	0	0	655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE	2FE	4,439,061	5,117,793
000000-00-0	Corporate Bond First to Default	4Z	0	5,717,661	2,432,233			Credit Default Swap - 128103CM	0	0	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2FE	4,520,544	5,263,765
000000-00-0	Corporate Bond First to Default	4Z	0	2,016,213	31,897,368			Credit Default Swap - 128103CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	501,896	585,780
000000-00-0	Corporate Bond First to Default	4Z	0	25,425,467	4,215,272			Credit Default Swap - 128103CM	0	0	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	4,959,312	6,568,343
000000-00-0	Corporate Bond First to Default	4Z	0	2,983,385	1,959,598			Credit Default Swap - 128103CM	0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	10,794,379	13,717,934
000000-00-0	Corporate Bond First to Default	4Z	0	1,552,094	5,152,528			Credit Default Swap - 128103CM	0	0	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1FE	7,500,000	9,787,800
000000-00-0	Corporate Bond First to Default	4Z	0	4,828,485	15,432,098			Credit Default Swap - 128103CM	0	0	743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2	2FE	2,156,167	2,693,420
000000-00-0	Corporate Bond First to Default	4Z	0	12,242,260	5,579,563			Credit Default Swap - 128103CM	0	0	76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BOND	1FE	13,128,311	19,160,500
000000-00-0	Corporate Bond First to Default	4Z	0	4,812,320	6,962,409			Credit Default Swap - 128103CM	0	0	797440-BJ-2	San Diego Gas Electric Engine CORPO	1FE	5,049,317	6,117,200
000000-00-0	Corporate Bond First to Default	4Z	0	5,279,407	14,540,938			Credit Default Swap - 128103CM	0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,760,948	5,739,600
000000-00-0	Corporate Bond First to Default	4Z	0	11,491,095	10,375,016			Credit Default Swap - 128103CM	0	0	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2FE	896,637	1,261,700
000000-00-0	Corporate Bond First to Default	4Z	0	7,984,082	2,855,011			Credit Default Swap - 128103CM	0	0	867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	1FE	4,037,263	5,360,400
000000-00-0	Corporate Bond First to Default	4Z	0	2,295,336	20,310,029			Credit Default Swap - 128103CM	0	0	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	1FE	9,949,771	13,842,100
000000-00-0	Corporate Bond First to Default	4Z	0	13,975,669	6,484,200			Credit Default Swap - 128103CM	0	0	872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES	1FE	5,274,347	6,520,396
000000-00-0	Corporate Bond First to Default	4Z	0	5,375,222	6,083,946			Credit Default Swap - 128103CM	0	0	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2FE	9,734,747	11,455,500
000000-00-0	Corporate Bond First to Default	4Z	0	5,068,240	1,337,395			Credit Default Swap - 128103CM	0	0	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURE	2FE	3,200,709	3,854,260
000000-00-0	Corporate Bond First to Default	4Z	0	954,510	5,681,996			Credit Default Swap - 128103CM	0	0	893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE	2FE	1,595,438	1,869,750
000000-00-0	Corporate Bond First to Default	4Z	0	4,297,845	14,672,553			Credit Default Swap - 128103CM	0	0	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1FE	2,985,232	4,006,320
000000-00-0	Corporate Bond First to Default	4Z	0	10,591,972	6,911,585			Credit Default Swap - 128103CM	0	0	92343V-BS-2	Verizon Communications CORPORATE	2FE	37,723,947	48,477,421
000000-00-0	Corporate Bond First to Default	4Z	0	5,614,776	1,981,925			Credit Default Swap - 128103CM	0	0	92343V-BT-0	Verizon Communications CORPORATE	2FE	41,329,662	57,168,539
000000-00-0	Corporate Bond First to Default	4Z	0	1,698,414	4,246,678			Credit Default Swap - 128103CM	0	0	92553P-AU-6	VIACOM INC CL B CORPORATE	2FE	919,740	1,176,910
000000-00-0	Corporate Bond First to Default	4Z	0	3,177,912	1,247,518			Credit Default Swap - 128103CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	4,307,286	5,562,800
000000-00-0	Corporate Bond First to Default	4Z	0	979,104	22,112,322			Credit Default Swap - 128103CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	8,745,357	11,976,059
000000-00-0	Corporate Bond First to Default	4Z	0	9,309,820	11,174			Credit Default Swap - 128103CM	0	0	94973V-AH-0	ANTHEM INC NOTES	2FE	16,518,188	20,860,785
000000-00-0	Corporate Bond First to Default	4Z	0	17,584,343	5,424,834			Credit Default Swap - 128103CM	0	0	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2FE	4,999,499	6,562,000
000000-00-0	Corporate Bond First to Default	2Z	85,000,000	6,230,281	5,393,662	05/21/2019	06/20/2029	Credit Default Swap - 128102CM	(682,177)	(185,049)	031162-BC-3	AMGEN INC CORPORATE	2FE	2,033,239	2,489,583
000000-00-0	Corporate Bond First to Default	2Z	0	461,994	7,690,237			Credit Default Swap - 128102CM	0	0	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,198,320	5,402,515
000000-00-0	Corporate Bond First to Default	2Z	0	5,015,894	541,396			Credit Default Swap - 128102CM	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	5,500	7,188
000000-00-0	Corporate Bond First to Default	2Z	0	2,016,984	6,311,091			Credit Default Swap - 128102CM	0	0	202795-HG-8	COMMONWEALTH EDISON SECURED	1FE	997,070	1,254,890
000000-00-0	Corporate Bond First to Default	2Z	0	4,164,756	2,485,503			Credit Default Swap - 128102CM	0	0	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORA	2FE	5,075,198	6,258,950
000000-00-0	Corporate Bond First to Default	2Z	0	5,456	7,176			Credit Default Swap - 128102CM	0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	2,013,036	2,645,154
000000-00-0	Corporate Bond First to Default	2Z	0	989,099	1,252,834			Credit Default Swap - 128102CM	0	0	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1FE	19,092,870	25,972,180
000000-00-0	Corporate Bond First to Default	2Z	0	5,034,623	6,248,693			Credit Default Swap - 128102CM	0	0	589331-AQ-0	MERCK AND CO CORPORATE	1FE	7,986,881	10,582,800

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	1,996,942	2,640,819			Credit Default Swap - 128102CM	0	0	651639-AM-8	NEWMONT MINING CORP CORPORATE	2FE	6,280,491	7,702,860
000000-00-0	Corporate Bond First to Default	2Z	0	18,940,228	25,929,618			Credit Default Swap - 128102CM	0	0	655044-AG-0	NOBLE ENERGY INC CORPORATE	2FE	911,332	1,077,520
000000-00-0	Corporate Bond First to Default	2Z	0	7,923,028	10,565,457			Credit Default Swap - 128102CM	0	0	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2FE	465,717	542,285
000000-00-0	Corporate Bond First to Default	2Z	0	904,046	1,075,754			Credit Default Swap - 128102CM	0	0	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	30,000,000	41,073,900
000000-00-0	Corporate Bond First to Default	2Z	0	29,760,158	41,006,590			Credit Default Swap - 128102CM	0	0	87612E-AR-7	TARGET CORP CORPORATE	1FE	1,212,474	1,588,676
000000-00-0	Corporate Bond First to Default	2Z	0	1,202,780	1,586,072			Credit Default Swap - 128102CM	0	0	94973V-AH-0	ANTHEM INC NOTES	2FE	5,056,318	6,321,450
000000-00-0	Corporate Bond First to Default	4Z	100,000,000	2,110,928	2,904,276	05/28/2019	06/20/2024	Credit Default Swap - 128183CM	5,706,755	7,546,157	00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT F	1FE	2,405,319	2,541,000
000000-00-0	Corporate Bond First to Default	4Z	0	1,970,097	2,389,387			Credit Default Swap - 128183CM	0	0	00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN	2FE	978,229	1,037,770
000000-00-0	Corporate Bond First to Default	4Z	0	2,538,727	2,708,986			Credit Default Swap - 128183CM	0	0	03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE	2FE	117,731	128,754
000000-00-0	Corporate Bond First to Default	4Z	0	1,032,485	1,106,377			Credit Default Swap - 128183CM	0	0	05531F-BE-2	BB&T CORP CORPORATE	1FE	14,180,261	15,257,528
000000-00-0	Corporate Bond First to Default	4Z	0	124,261	137,266			Credit Default Swap - 128183CM	0	0	06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORP	1FE	5,999,195	6,565,452
000000-00-0	Corporate Bond First to Default	4Z	0	14,966,754	16,266,208			Credit Default Swap - 128183CM	0	0	072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	5,793,936	6,192,850
000000-00-0	Corporate Bond First to Default	4Z	0	6,331,934	6,999,497			Credit Default Swap - 128183CM	0	0	12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES	1FE	5,039,077	6,583,750
000000-00-0	Corporate Bond First to Default	4Z	0	6,115,290	6,602,261			Credit Default Swap - 128183CM	0	0	29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP	2FE	5,850,527	6,289,171
000000-00-0	Corporate Bond First to Default	4Z	0	5,318,564	7,019,004			Credit Default Swap - 128183CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,000,000	2,724,180
000000-00-0	Corporate Bond First to Default	4Z	0	6,175,020	6,704,950			Credit Default Swap - 128183CM	0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	1,866,570	2,241,219
000000-00-0	Corporate Bond First to Default	4Z	0	2,412,628	2,561,132			Credit Default Swap - 128183CM	0	0	502413-BE-6	L3 TECHNOLOGIES INC CORPORATE	2FE	2,285,846	2,402,314
000000-00-0	Corporate Bond First to Default	4Z	0	19,314,301	22,187,478			Credit Default Swap - 128183CM	0	0	548661-CP-0	LOWES COMPANIES INC CORPORATE	2FE	18,299,347	20,811,615
000000-00-0	Corporate Bond First to Default	4Z	0	4,490,092	4,647,388			Credit Default Swap - 128183CM	0	0	62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP	2FE	4,254,141	4,359,200
000000-00-0	Corporate Bond First to Default	4Z	0	3,792,457	3,933,441			Credit Default Swap - 128183CM	0	0	709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	3,593,166	3,689,525
000000-00-0	Corporate Bond First to Default	4Z	0	5,491,625	5,863,607			Credit Default Swap - 128183CM	0	0	74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN	1FE	5,203,044	5,500,000
000000-00-0	Corporate Bond First to Default	4Z	0	923,924	1,152,400			Credit Default Swap - 128183CM	0	0	761713-AT-3	REYNOLDS AMERICAN INC CORPORATE	2FE	875,372	1,080,939
000000-00-0	Corporate Bond First to Default	4Z	0	344,032	362,931			Credit Default Swap - 128183CM	0	0	776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE	2FE	325,954	340,426
000000-00-0	Corporate Bond First to Default	4Z	0	12,584,506	13,552,195			Credit Default Swap - 128183CM	0	0	80413T-AG-4	Saudi Arabia GOVT FOREIGN	1FE	11,923,199	12,711,813
000000-00-0	Corporate Bond First to Default	4Z	0	5,338,704	5,825,200			Credit Default Swap - 128183CM	0	0	857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT	1FE	5,058,159	5,463,975
000000-00-0	Corporate Bond First to Default	4Z	0	2,274,775	2,781,759			Credit Default Swap - 128183CM	0	0	902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES	2FE	2,155,237	2,609,260
000000-00-0	Corporate Bond First to Default	4Z	0	4,946,986	5,985,314			Credit Default Swap - 128183CM	0	0	91913Y-AB-6	VALERO ENERGY NOTES	2	4,687,026	5,614,160
000000-00-0	Corporate Bond First to Default	2Z	780,000,000	10,376,810	11,570,867	06/06/2019	06/20/2024	Credit Default Swap - 128318CM	13,304,299	16,786,322	00287Y-AS-8	ABBVIE INC CORPORATE	2FE	9,871,151	10,180,200
000000-00-0	Corporate Bond First to Default	2Z	0	3,837,374	4,561,943			Credit Default Swap - 128318CM	0	0	031162-BZ-2	AMGEN INC CORPORATE	2FE	13,049,390	14,660,016
000000-00-0	Corporate Bond First to Default	2Z	0	7,987,573	9,426,715			Credit Default Swap - 128318CM	0	0	035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES	2FE	1,211,476	1,262,970
000000-00-0	Corporate Bond First to Default	2Z	0	150,250	182,294			Credit Default Swap - 128318CM	0	0	039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	1FE	2,689,173	3,186,210
000000-00-0	Corporate Bond First to Default	2Z	0	20,337,522	24,111,583			Credit Default Swap - 128318CM	0	0	040555-CP-7	ARIZONA PUB SVC CO CORPORATE	1FE	3,188,377	3,561,408
000000-00-0	Corporate Bond First to Default	2Z	0	1,726,273	1,902,419			Credit Default Swap - 128318CM	0	0	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	3,749,500	4,590,809
000000-00-0	Corporate Bond First to Default	2Z	0	60,384,534	76,350,280			Credit Default Swap - 128318CM	0	0	055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREI	1FE	10,127,427	12,528,000
000000-00-0	Corporate Bond First to Default	2Z	0	10,562,279	12,196,914			Credit Default Swap - 128318CM	0	0	057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	7,993,932	8,607,029
000000-00-0	Corporate Bond First to Default	2Z	0	10,037,737	10,368,718			Credit Default Swap - 128318CM	0	0	06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN	2FE	513,890	542,795
000000-00-0	Corporate Bond First to Default	2Z	0	13,269,613	14,931,492			Credit Default Swap - 128318CM	0	0	071813-BG-3	BAXTER INTL INC CORPORATE	1FE	25,868,262	27,967,702
000000-00-0	Corporate Bond First to Default	2Z	0	1,231,921	1,286,358			Credit Default Swap - 128318CM	0	0	07274N-BD-4	BAYER US FINANCE II LLC CORPORATE	2FE	8,351,425	7,938,300
000000-00-0	Corporate Bond First to Default	2Z	0	2,734,555	3,245,213			Credit Default Swap - 128318CM	0	0	075887-AV-1	BECTON DICKINSON & CO CORPORATE	2FE	8,516,455	8,935,229
000000-00-0	Corporate Bond First to Default	2Z	0	3,242,184	3,627,359			Credit Default Swap - 128318CM	0	0	114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP	1FE	3,788,574	4,204,950
000000-00-0	Corporate Bond First to Default	2Z	0	3,812,777	4,675,822			Credit Default Swap - 128318CM	0	0	126408-HA-4	CSX CORP CORPORATE	2FE	15,135,874	18,067,444
000000-00-0	Corporate Bond First to Default	2Z	0	10,298,338	12,759,995			Credit Default Swap - 128318CM	0	0	13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP	1FE	10,023,752	11,091,200
000000-00-0	Corporate Bond First to Default	2Z	0	8,128,839	8,766,415			Credit Default Swap - 128318CM	0	0	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	5,774,305	6,993,900
000000-00-0	Corporate Bond First to Default	2Z	0	522,562	552,847			Credit Default Swap - 128318CM	0	0	149123-BS-9	CATERPILLAR INC CORPORATE	1FE	10,345,156	12,752,000
000000-00-0	Corporate Bond First to Default	2Z	0	26,304,817	28,485,611			Credit Default Swap - 128318CM	0	0	14916R-AD-6	Catholic Health Initiatives CORP	2FE	2,861,693	3,077,015
000000-00-0	Corporate Bond First to Default	2Z	0	8,492,364	8,085,302			Credit Default Swap - 128318CM	0	0	151020-AU-8	Celgene Corporation CORPORATE	2FE	13,686,733	16,300,423

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	8,660,180	9,100,693			Credit Default Swap - 128318CM	0	0	15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN	2FE	1,713,041	1,681,492
000000-00-0	Corporate Bond First to Default	2Z	0	3,852,510	4,282,818			Credit Default Swap - 128318CM	0	0	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1FE	144,271	168,959
000000-00-0	Corporate Bond First to Default	2Z	0	15,391,309	18,402,019			Credit Default Swap - 128318CM	0	0	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1FE	14,621,007	16,813,080
000000-00-0	Corporate Bond First to Default	2Z	0	10,192,914	11,296,588			Credit Default Swap - 128318CM	0	0	208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES	1FE	4,087,837	4,705,995
000000-00-0	Corporate Bond First to Default	2Z	0	5,871,752	7,123,414			Credit Default Swap - 128318CM	0	0	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1FE	20,018,890	25,326,600
000000-00-0	Corporate Bond First to Default	2Z	0	10,519,742	12,988,143			Credit Default Swap - 128318CM	0	0	250847-EA-4	DTE Electric Company CORPORATE	1FE	925,403	1,100,628
000000-00-0	Corporate Bond First to Default	2Z	0	2,909,987	3,133,995			Credit Default Swap - 128318CM	0	0	254687-EN-2	WALT DISNEY COMPANY CORPORATE	1FE	1,347,595	1,473,810
000000-00-0	Corporate Bond First to Default	2Z	0	13,917,712	16,602,277			Credit Default Swap - 128318CM	0	0	257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE	1FE	12,823,043	13,553,188
000000-00-0	Corporate Bond First to Default	2Z	0	1,741,951	1,712,630			Credit Default Swap - 128318CM	0	0	257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE	1FE	478,851	559,240
000000-00-0	Corporate Bond First to Default	2Z	0	146,706	172,088			Credit Default Swap - 128318CM	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,618,119	7,975,222
000000-00-0	Corporate Bond First to Default	2Z	0	14,867,753	17,124,427			Credit Default Swap - 128318CM	0	0	268317-AL-8	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	988,952	964,471
000000-00-0	Corporate Bond First to Default	2Z	0	4,156,824	4,793,141			Credit Default Swap - 128318CM	0	0	30161N-AS-0	EXELON CORPORATION CORPORATE	2FE	1,099,905	1,151,560
000000-00-0	Corporate Bond First to Default	2Z	0	20,356,731	25,795,601			Credit Default Swap - 128318CM	0	0	31428X-BE-5	FedEx Corporation CORPORATE	2FE	21,335,965	22,667,188
000000-00-0	Corporate Bond First to Default	2Z	0	941,021	1,121,010			Credit Default Swap - 128318CM	0	0	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2FE	1,047,049	1,148,380
000000-00-0	Corporate Bond First to Default	2Z	0	1,370,337	1,501,102			Credit Default Swap - 128318CM	0	0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	2,547,463	2,876,115
000000-00-0	Corporate Bond First to Default	2Z	0	13,039,446	13,804,168			Credit Default Swap - 128318CM	0	0	404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,054,695	1,170,080
000000-00-0	Corporate Bond First to Default	2Z	0	486,932	569,596			Credit Default Swap - 128318CM	0	0	406216-AS-0	HALLIBURTON COMPANY	2FE	284,939	257,038
000000-00-0	Corporate Bond First to Default	2Z	0	6,729,807	8,122,908			Credit Default Swap - 128318CM	0	0	406216-BE-0	HALLIBURTON COMPANY CORPORATE	2FE	49,459,799	52,543,000
000000-00-0	Corporate Bond First to Default	2Z	0	1,005,642	982,331			Credit Default Swap - 128318CM	0	0	437076-BD-3	Home Depot Inc CORPORATE	1FE	8,605,677	10,380,404
000000-00-0	Corporate Bond First to Default	2Z	0	1,118,467	1,172,885			Credit Default Swap - 128318CM	0	0	444859-BE-1	HUMANA INC CORPORATE	2FE	506,034	551,880
000000-00-0	Corporate Bond First to Default	2Z	0	21,696,033	23,086,942			Credit Default Swap - 128318CM	0	0	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	7,500,000	8,233,050
000000-00-0	Corporate Bond First to Default	2Z	0	1,064,719	1,169,646			Credit Default Swap - 128318CM	0	0	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1FE	32,013,830	37,184,729
000000-00-0	Corporate Bond First to Default	2Z	0	2,590,455	2,929,375			Credit Default Swap - 128318CM	0	0	48203R-AD-6	Juniper Networks Inc CORPORATE	2FE	5,799,901	5,450,050
000000-00-0	Corporate Bond First to Default	2Z	0	1,072,494	1,191,748			Credit Default Swap - 128318CM	0	0	500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN	2FE	24,806,940	28,102,906
000000-00-0	Corporate Bond First to Default	2Z	0	289,747	261,798			Credit Default Swap - 128318CM	0	0	501044-CT-6	KROGER COMPANY CORPORATE	2FE	497,188	498,722
000000-00-0	Corporate Bond First to Default	2Z	0	50,294,488	53,515,998			Credit Default Swap - 128318CM	0	0	540424-AP-3	LOEWS CORP CORP	1FE	1,697,624	1,867,830
000000-00-0	Corporate Bond First to Default	2Z	0	8,750,907	10,572,630			Credit Default Swap - 128318CM	0	0	548661-DA-2	LOWES COMPANIES INC CORPORATE	2FE	82,424,700	90,776,726
000000-00-0	Corporate Bond First to Default	2Z	0	514,574	562,100			Credit Default Swap - 128318CM	0	0	56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE	2FE	1,553,948	1,587,060
000000-00-0	Corporate Bond First to Default	2Z	0	7,626,571	8,385,511			Credit Default Swap - 128318CM	0	0	57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP S	1FE	3,408,143	3,822,019
000000-00-0	Corporate Bond First to Default	2Z	0	32,554,099	37,873,320			Credit Default Swap - 128318CM	0	0	58013M-EK-6	MCDONALDS CORP CORPORATE	2FE	2,285,692	2,553,641
000000-00-0	Corporate Bond First to Default	2Z	0	5,897,781	5,550,975			Credit Default Swap - 128318CM	0	0	58013M-ER-1	MCDONALDS CORP CORPORATE	2FE	4,136,225	4,809,850
000000-00-0	Corporate Bond First to Default	2Z	0	25,225,585	28,623,319			Credit Default Swap - 128318CM	0	0	58013M-FA-7	MCDONALDS CORP CORPORATE	2FE	6,300,000	7,232,778
000000-00-0	Corporate Bond First to Default	2Z	0	505,578	507,957			Credit Default Swap - 128318CM	0	0	59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE	2FE	2,055,773	2,209,377
000000-00-0	Corporate Bond First to Default	2Z	0	83,815,709	92,457,741			Credit Default Swap - 128318CM	0	0	62952E-AC-1	NYU Hospitals Center CORPORATE	1FE	5,228,671	6,128,890
000000-00-0	Corporate Bond First to Default	2Z	0	1,580,173	1,616,449			Credit Default Swap - 128318CM	0	0	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1FE	5,105,849	5,925,508
000000-00-0	Corporate Bond First to Default	2Z	0	3,465,660	3,892,795			Credit Default Swap - 128318CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	10,204,596	11,360,492
000000-00-0	Corporate Bond First to Default	2Z	0	2,324,266	2,600,929			Credit Default Swap - 128318CM	0	0	655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE	2FE	10,003,770	11,683,980
000000-00-0	Corporate Bond First to Default	2Z	0	4,206,028	4,898,919			Credit Default Swap - 128318CM	0	0	655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE	2FE	10,386,987	11,975,157
000000-00-0	Corporate Bond First to Default	2Z	0	6,406,320	7,366,715			Credit Default Swap - 128318CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,773,689	4,479,000
000000-00-0	Corporate Bond First to Default	2Z	0	2,090,467	2,250,291			Credit Default Swap - 128318CM	0	0	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1FE	7,171,695	8,273,472
000000-00-0	Corporate Bond First to Default	2Z	0	5,316,911	6,242,386			Credit Default Swap - 128318CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	7,855,010	9,255,324
000000-00-0	Corporate Bond First to Default	2Z	0	5,192,016	6,035,237			Credit Default Swap - 128318CM	0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	20,938,133	25,416,885
000000-00-0	Corporate Bond First to Default	2Z	0	10,172,595	11,900,345			Credit Default Swap - 128318CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	59,382,391	74,962,122
000000-00-0	Corporate Bond First to Default	2Z	0	7,292,726	8,426,681			Credit Default Swap - 128318CM	0	0	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1FE	14,365,000	17,932,117
000000-00-0	Corporate Bond First to Default	2Z	0	21,291,488	25,887,558			Credit Default Swap - 128318CM	0	0	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1FE	13,976,784	16,596,984
000000-00-0	Corporate Bond First to Default	2Z	0	14,607,425	18,264,186			Credit Default Swap - 128318CM	0	0	755111-BU-4	RAYTHEON CO CORPORATE	1FE	17,711,685	21,430,844

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	14,212,657	16,904,329			Credit Default Swap - 128318CM	0	0	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1FE	35,598,102	41,398,077
000000-00-0	Corporate Bond First to Default	2Z	0	18,010,589	21,827,703			Credit Default Swap - 128318CM	0	0	85771P-AQ-5	EQUINOR ASA GOVT FOREIGN	1FE	11,812,593	14,226,548
000000-00-0	Corporate Bond First to Default	2Z	0	36,198,859	42,164,691			Credit Default Swap - 128318CM	0	0	86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORP	2FE	1,858,324	1,845,947
000000-00-0	Corporate Bond First to Default	2Z	0	12,011,944	14,489,996			Credit Default Swap - 128318CM	0	0	89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	5,967,030	6,692,382
000000-00-0	Corporate Bond First to Default	2Z	0	1,889,685	1,880,130			Credit Default Swap - 128318CM	0	0	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1FE	5,727,752	6,884,900
000000-00-0	Corporate Bond First to Default	2Z	0	6,067,730	6,816,313			Credit Default Swap - 128318CM	0	0	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	8,583,961	10,435,360
000000-00-0	Corporate Bond First to Default	2Z	0	5,824,414	7,012,395			Credit Default Swap - 128318CM	0	0	902494-AY-9	TYSON FOODS CORPORATE	2FE	522,826	558,960
000000-00-0	Corporate Bond First to Default	2Z	0	8,728,825	10,628,603			Credit Default Swap - 128318CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	147,756	178,979
000000-00-0	Corporate Bond First to Default	2Z	0	531,649	569,311			Credit Default Swap - 128318CM	0	0	92343V-CM-4	Verizon Communications CORPORATE	2FE	8,187,537	9,446,724
000000-00-0	Corporate Bond First to Default	2Z	0	8,325,711	9,621,660			Credit Default Swap - 128318CM	0	0	92343V-CZ-5	Verizon Communications CORPORATE	2FE	9,002,832	11,575,566
000000-00-0	Corporate Bond First to Default	2Z	0	9,154,764	11,789,924			Credit Default Swap - 128318CM	0	0	92343V-DS-0	Verizon Communications CORPORATE	2FE	4,694,451	5,580,493
000000-00-0	Corporate Bond First to Default	2Z	0	4,773,675	5,683,833			Credit Default Swap - 128318CM	0	0	94974B-FP-0	Wells Fargo & Co NT CORPORATE	1FE	1,632,721	1,837,826
000000-00-0	Corporate Bond First to Default	2Z	0	1,660,275	1,871,859			Credit Default Swap - 128318CM	0	0	976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	1FE	5,799,716	6,786,750
000000-00-0	Corporate Bond First to Default	2Z	0	5,897,592	6,912,428			Credit Default Swap - 128318CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	20,000,000	23,673,200
000000-00-0	Corporate Bond First to Default	2Z	0	1,806,107	2,132,319			Credit Default Swap - 128318CM	0	0	983024-AG-5	WYETH CORPORATE	1FE	1,776,133	2,093,550
9999999999 - Totals				2,899,419,622	3,549,951,458	XXX	XXX	XXX	59,136,394	91,484,372	XXX	XXX	XXX	2,840,283,228	3,458,467,086

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	0	0	0	0	21	5,070,614,231
2. Add: Opened or Acquired Transactions	5	1,179,145,822	15	1,855,344,264	0	0	0	0	20	3,034,490,086
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	0	0	0	0	10	5,160,953,208
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	0	XXX	0	XXX	45,948,541
7. Ending Inventory	16	1,049,309,883	31	2,899,419,621	0	0	0	0	31	2,899,419,621

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	2,274,213,298	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,161,161	
3.	Total (Line 1 plus Line 2)		2,278,374,459
4.	Part D, Section 1, Column 5	3,436,302,655	
5.	Part D, Section 1, Column 6	(1,157,928,197)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,458,005,978	
8.	Part B, Section 1, Column 13	(4,024,172)	
9.	Total (Line 7 plus Line 8)		2,453,981,807
10.	Part D, Section 1, Column 8	3,732,458,553	
11.	Part D, Section 1, Column 9	(1,278,476,746)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,784,829,678	
14.	Part B, Section 1, Column 20	87,238,400	
15.	Part D, Section 1, Column 11	3,872,068,078	
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	49,053,756,497	116,951,470,151
3.	Accrual of discount	15,094,409	52,920,960
4.	Unrealized valuation increase (decrease)	78,848	53,425
5.	Total gain (loss) on disposals	285,313	(493,835)
6.	Deduct consideration received on disposals	49,420,246,960	117,361,327,935
7.	Deduct amortization of premium	23,468	96,203
8.	Total foreign exchange change in book/adjusted carrying value	2,977	(5,780)
9.	Deduct current year's other than temporary impairment recognized	130,000	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,319,583,941	2,670,766,324
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,319,583,941	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	348,408
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	312,781
293700, Retail	New York	NY	12/18/2013		0	0	0	101,751
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	47,171
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	562,261
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	143,660
PL1, WS1 Office	Newark	NJ	08/15/1935		0	0	0	3,689,938
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	1,306,881
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	1,379,304
Office Building	Scranton	PA	02/01/2006		0	0	0	1,300
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	357,859
Block 143 Land	Newark	NJ	05/09/2018		0	0	0	35,796
0199999. Acquired by Purchase					0	0	0	8,287,110
221000, Residential	New York	NY	02/27/2018		0	0	0	225,330
0299999. Acquired by Internal Transfer					0	0	0	225,330
0399999 - Totals					0	0	0	8,512,440

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	802	0	802	802	(1,259)	54,716
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	802	0	802	802	(1,259)	54,716
0399999 - Totals					0	0	0	0	0	0	0	0	0	802	0	802	802	(1,259)	54,716

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
717611723	MANILA	AR		06/26/2019	4.550	1,015,000	0	2,074,136
717611678	DAVIS	CA		05/02/2019	5.030	6,500,000	0	12,473,000
717611733	NAPA	CA		06/05/2019	4.300	20,622,700	0	40,550,281
717611692	SONOMA	CA		04/08/2019	4.350	1,500,000	0	4,350,864
717611708	IMMOKALEE	FL		06/14/2019	4.050	21,347,500	0	30,851,522
717611724	INDIANTOWN	FL		05/22/2019	4.500	10,141,775	0	17,330,838
717611698	CARO	MI		04/03/2019	5.700	6,000,000	0	10,823,612
717611703	CARO	MI		04/03/2019	5.150	4,500,000	0	8,117,695
717611734	EUGENE	OR		06/19/2019	3.150	5,000,000	0	60,572,355
717611706	SILVERTON	OR		04/25/2019	5.900	700,000	0	1,175,228
0199999. Mortgages in good standing - Farm Mortgages						77,326,975	0	188,319,531
706110075	BIRMINGHAM	AL		04/14/2016	4.480	0	54,370	27,117,231
752200001	MELBOURNE	AUS		04/08/2019	3.168	6,304,356	0	117,616,732
706109121	PHOENIX	AZ		05/01/2019	3.590	1,208,897	0	2,240,616
706109991	PHOENIX	AZ		05/01/2019	4.560	163,759	0	291,903
706108487	TEMPE	AZ		03/30/2011	5.570	0	782,573	3,208,766
706110749	BURBANK	CA		06/21/2019	3.720	64,517,000	0	107,439,951
706108749	CASTRO VALLEY	CA		10/16/2012	4.530	0	2,617,251	43,294,701
706109970	CASTRO VALLEY	CA		02/22/2016	4.190	0	718,140	12,117,764
706108583	CHINO	CA		10/03/2011	4.680	0	1,782,371	29,789,047
706109270	CITY OF INDUSTRY	CA		05/01/2019	4.220	2,550,363	0	6,590,317
706108330	COMPTON	CA		05/01/2019	5.600	2,594,482	0	14,824,036
706109274	CONCORD	CA		10/16/2013	4.540	0	3,629,829	33,784,007
706108523	COSTA MESA	CA		05/12/2011	4.680	0	5,758,600	850,310,904
706110310	COSTA MESA	CA		06/30/2017	3.470	0	4,019,105	416,190,720
706108997	IRVINE	CA		01/10/2013	3.900	0	4,483,506	56,868,846
706108536	ONTARIO	CA		06/03/2011	4.780	0	5,555,161	431,585,706
706108572	PICO RIVERA	CA		05/01/2019	4.800	3,100,307	0	8,852,455
706109240	RANCHO MIRAGE	CA		09/27/2013	4.110	0	675,433	28,944,750
706108930	SAN DIEGO	CA		12/20/2012	3.940	0	4,244,592	18,849,831
706108931	SAN DIEGO	CA		11/28/2012	3.910	0	4,232,978	91,803,083
706108984	SAN DIEGO	CA		02/07/2013	4.020	0	4,432,983	13,304,274
706108466	SAN FRANCISCO	CA		04/01/2011	5.780	0	4,365,840	36,930,643
706110766	SAN FRANCISCO	CA		06/05/2019	3.570	79,046,000	0	127,933,930
706108299	SAN JOSE	CA		09/13/2010	6.000	0	6,298,081	60,222,772
706110533	SANTA CLARITA	CA		03/30/2018	4.412	0	208,720	16,104,092
706110731	SANTA FE SPRINGS	CA		06/27/2019	3.800	54,385,000	0	81,293,263
706108825	UNION CITY	CA		08/15/2012	4.010	0	5,437,290	26,528,103
706108283	BOULDER	CO		06/02/2010	5.825	0	2,498,741	80,337,479
706109237	CENTENNIAL	CO		08/20/2013	3.600	0	6,280,811	51,469,412
706109253	PARKER	CO		08/30/2013	4.070	0	4,477,433	34,559,200
706110193	BRANFORD	CT		10/27/2016	3.650	0	2,318,067	7,949,877
706108384	DANBURY	CT		05/01/2019	5.500	5,049,313	0	25,134,613
706108396	DANBURY	CT		05/01/2019	5.500	462,667	0	2,303,075
706108397	DANBURY	CT		05/01/2019	5.500	234,790	0	1,168,744
706108279	WASHINGTON	DC		04/16/2010	5.750	0	6,500,828	240,961,010
706108366	WASHINGTON	DC		09/14/2010	5.100	0	5,142,145	156,869,864
706108423	WASHINGTON	DC		12/16/2010	4.690	0	3,025,330	44,790,965
706108573	WASHINGTON	DC		05/01/2019	4.400	3,840,295	0	23,765,015
706108675	WASHINGTON	DC		12/15/2011	4.370	0	4,387,036	93,556,562
706108981	WASHINGTON	DC		11/16/2012	3.830	0	1,875,585	101,433,467
706110722	MEDLEY	FL		04/03/2019	4.090	98,311,400	0	344,514,560
706108373	NORTH MIAMI BEACH	FL		10/14/2010	4.000	0	561,035	30,131,875
706109213	PALM HARBOR	FL		09/04/2013	3.990	0	1,762,120	26,624,616
706110194	ST PETERSBURG	FL		10/27/2016	3.650	0	5,404,223	23,965,816
706110377	TAMPA	FL		06/21/2017	4.680	0	58,804	31,849,114
706110249	ATLANTA	GA		12/20/2016	4.730	0	68,517	61,405,825
706109986	FAIRBURN	GA		05/01/2019	4.560	324,851	0	547,915
749000285	LONDON	GBR		06/25/2019	4.305	11,743,116	0	15,476,351
706110804	HONOLULU	HI		06/24/2019	3.560	60,882,500	0	89,400,086
706109044	CHICAGO	IL		02/22/2013	4.500	0	1,483,068	38,287,102
706108856	OAK BROOK	IL		06/29/2012	3.660	0	3,009,635	301,382,029
706109218	PEORIA	IL		05/01/2019	3.850	780,582	0	1,736,758
706109012	RIVER GROVE	IL		03/01/2013	3.950	0	5,014,510	16,984,267

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
706108691	SCHAUMBURG	IL		02/17/2012	4.500	0	3,043,731	153,043,176
706109123	UNIVERSITY PARK	IL		05/01/2019	3.590	1,942,951	0	3,875,835
706109987	UNIVERSITY PARK	IL		05/01/2019	4.560	658,758	0	1,263,810
706109221	ELKHART	IN		05/01/2019	3.850	187,958	0	388,819
706109244	INDIANAPOLIS	IN		09/27/2013	4.110	0	562,861	20,032,145
706108311	BOSTON	MA		07/30/2010	5.570	0	4,617,393	9,046,147
706108481	PEABODY	MA		04/28/2011	5.050	0	6,370,317	21,250,136
706110179	PEABODY	MA		12/15/2016	3.510	0	1,858,153	6,367,884
706108461	BETHESDA	MD		01/31/2011	4.820	0	5,229,833	115,105,138
706108281	OWINGS MILLS	MD		06/02/2010	5.825	0	3,198,117	101,121,165
706108980	SILVER SPRING	MD		12/12/2012	3.650	0	1,669,130	27,352,285
706109157	SILVER SPRING	MD		07/19/2013	3.470	0	5,032,805	24,290,160
706109840	SILVER SPRING	MD		05/01/2019	4.270	5,015,710	0	6,408,786
706109860	SILVER SPRING	MD		05/01/2019	5.070	359,694	0	677,833
706109861	SILVER SPRING	MD		05/01/2019	5.480	646,827	0	1,055,796
706109220	BATTLE CREEK	MI		05/01/2019	3.850	215,600	0	532,210
706109223	GRAND RAPIDS	MI		05/01/2019	3.850	132,677	0	383,169
706109222	KALAMAZOO	MI		05/01/2019	3.850	135,330	0	456,943
706108587	NOVI	MI		09/22/2011	4.750	0	2,925,054	46,222,211
706109039	TROY	MI		08/12/2013	4.200	0	10,505,139	203,370,833
706108491	HOPKINS	MN		03/30/2011	5.570	0	451,485	3,078,902
706109247	MINNEAPOLIS	MN		08/30/2013	4.200	0	2,032,968	27,188,227
706109193	O FALLON	MO		05/01/2019	3.590	647,329	0	1,164,856
706109194	O FALLON	MO		05/01/2019	3.590	962,070	0	1,782,657
706109195	O FALLON	MO		05/01/2019	3.590	192,420	0	450,325
706109988	O FALLON	MO		05/01/2019	4.560	38,914	0	87,587
706109989	O FALLON	MO		05/01/2019	4.560	204,940	0	354,671
706109990	O FALLON	MO		05/01/2019	4.560	232,858	0	414,958
706110719	CHARLOTTE	NC		04/11/2019	3.980	32,190,000	0	42,141,212
706108490	LINCOLN	NE		03/30/2011	5.570	0	1,665,477	10,758,763
706110553	AVENEL	NJ		06/21/2018	4.430	0	2,242,907	14,299,529
706108282	WAYNE	NJ		06/02/2010	5.825	0	2,749,974	74,663,060
706108731	NEW YORK	NY		05/31/2012	4.190	0	2,356,912	26,949,145
706108901	NEW YORK	NY		09/26/2012	4.400	0	3,720,462	42,553,397
706108902	NEW YORK	NY		09/26/2012	4.400	0	1,049,361	12,002,240
706110713	NEW YORK	NY		04/23/2019	4.190	18,302,000	0	31,795,066
706110725	NEW YORK	NY		06/06/2019	3.650	42,408,000	0	88,651,608
706110734	NEW YORK	NY		05/23/2019	3.610	103,082,944	0	202,568,021
706108674	ROCHESTER	NY		04/06/2012	4.250	0	1,675,578	15,739,807
706108215	WHITE PLAINS	NY		05/03/2010	6.000	0	6,129,080	564,191,151
706109217	BATAVIA	OH		05/01/2019	3.850	537,341	0	1,752,120
706108560	PORTLAND	OR		08/11/2011	5.170	0	4,491,830	43,270,107
706109005	PORTLAND	OR		08/13/2013	5.950	0	462,115	5,032,334
706109966	BEDFORD	PA		01/15/2016	3.990	0	586,106	51,133,219
706108456	BENSALEM	PA		08/01/2013	4.580	0	1,588,269	12,991,186
706109256	PITTSBURGH	PA		09/27/2013	4.110	0	916,659	19,045,765
706108385	AUSTIN	TX		08/27/2010	5.750	0	4,194,394	13,544,554
706109029	AUSTIN	TX		12/28/2012	3.650	0	2,302,671	44,598,296
706109238	AUSTIN	TX		09/27/2013	4.110	0	2,267,524	20,756,181
706109243	AUSTIN	TX		09/27/2013	4.110	0	1,206,130	42,286,556
706110659	AUSTIN	TX		06/28/2019	3.550	180,365,500	0	265,313,338
706108488	DALLAS	TX		03/30/2011	5.570	0	632,078	4,205,568
706108526	DALLAS	TX		05/31/2011	4.750	0	4,100,277	105,937,570
706109185	DALLAS	TX		08/26/2013	4.030	0	1,122,176	7,487,793
706110704	DFW AIRPORT	TX		04/08/2019	4.220	2,067,000	0	2,829,036
706108999	FORT WORTH	TX		02/22/2013	4.500	0	1,967,813	53,364,205
706109184	FORT WORTH	TX		08/26/2013	4.030	0	738,568	4,378,449
706109186	FORT WORTH	TX		08/26/2013	4.030	0	1,598,701	8,661,833
706109187	FORT WORTH	TX		08/26/2013	4.030	0	711,758	4,035,065
706110717	GARLAND	TX		05/20/2019	3.960	2,765,875	0	4,212,411
706110718	GARLAND	TX		05/20/2019	3.960	1,558,574	0	2,373,769
706110715	GRAND PRAIRIE	TX		05/20/2019	3.960	2,565,906	0	3,908,518
706110716	GRAND PRAIRIE	TX		05/20/2019	3.960	1,844,644	0	2,809,280
706110723	GRAPEVINE	TX		04/30/2019	3.680	9,905,000	0	15,493,444
706108411	HOUSTON	TX		05/12/2011	5.180	0	4,464,303	27,547,329

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
706108489	HOUSTON	TX		03/30/2011	5.570	0	983,233	5,602,117
706109045	HOUSTON	TX		02/22/2013	4.500	0	1,056,892	19,095,467
706109242	HOUSTON	TX		09/27/2013	4.110	0	804,086	7,175,762
706109156	SAN ANTONIO	TX		06/26/2013	3.480	0	4,166,660	20,199,108
706108648	SPRING	TX		12/05/2011	4.880	0	4,193,857	58,957,901
706108284	ALEXANDRIA	VA		06/02/2010	5.825	0	1,663,564	50,893,574
706109208	ALEXANDRIA	VA		06/20/2013	3.620	0	2,006,078	6,027,903
706108285	FAIRFAX	VA		06/02/2010	5.825	0	3,605,520	101,878,793
706109219	GRAND CHUTE	WI		05/01/2019	3.850	398,694	0	1,077,271
0599999. Mortgages in good standing - Commercial mortgages-all other						805,065,192	234,082,710	7,451,599,525
752200004	WOLLONGONG	AUS		06/14/2019	8.500	25,592,700	0	114,120,832
0699999. Mortgages in good standing - Mezzanine Loans						25,592,700	0	114,120,832
0899999. Total Mortgages in good standing						907,984,867	234,082,710	7,754,039,888
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						907,984,867	234,082,710	7,754,039,888

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
717611179	CASH	AR		06/27/2016	05/09/2019	3,954,460	0	0	0	0	0	0	3,954,460	3,954,460	0	0	0
717611071	WALNUT RIDGE	AR		07/30/2015	05/15/2019	6,590,749	0	0	0	0	0	0	6,590,749	6,590,749	0	0	0
706108735	BREA	CA		05/02/2012	05/06/2019	865,448	0	0	0	0	0	0	857,619	857,619	0	0	0
706105360	CARSON	CA		05/20/2004	05/21/2019	2,571,625	0	0	0	0	0	0	2,494,961	2,494,961	0	0	0
706108507	COSTA MESA	CA		05/02/2011	05/22/2019	20,258,620	0	0	0	0	0	0	20,009,303	20,009,303	0	0	0
706108832	FULLERTON	CA		06/22/2012	06/28/2019	1,872,562	0	0	0	0	0	0	1,846,435	1,846,435	0	0	0
706109526	GLENDALE	CA		09/29/2014	05/15/2019	17,042,750	0	0	0	0	0	0	16,822,025	16,822,025	0	0	0
706108828	LOS ANGELES	CA		06/22/2012	06/28/2019	1,760,549	0	0	0	0	0	0	1,735,986	1,735,986	0	0	0
706109534	LOS ANGELES	CA		07/01/2014	06/07/2019	38,225,233	0	0	0	0	0	0	38,225,233	38,225,233	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013	05/16/2019	3,140,720	0	0	0	0	0	0	2,964,731	2,964,731	0	0	0
706108830	PARAMOUNT	CA		06/22/2012	06/28/2019	2,184,250	0	0	0	0	0	0	2,153,775	2,153,775	0	0	0
706109512	REDLANDS	CA		06/05/2014	06/10/2019	19,279,977	0	0	0	0	0	0	19,051,272	19,051,272	0	0	0
706109280	REDONDO BEACH	CA		11/27/2013	06/19/2019	22,273,617	0	(16,079)	0	0	(16,079)	0	22,233,576	22,085,000	0	(148,576)	(148,576)
706110271	REDONDO BEACH	CA		03/10/2017	06/19/2019	4,818,546	0	0	0	0	0	0	4,818,546	4,818,546	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009	04/05/2019	3,337,503	0	0	0	0	0	0	3,284,088	3,284,088	0	0	0
706108811	SAN PEDRO	CA		06/27/2012	05/20/2019	18,030,000	0	0	0	0	0	0	18,030,000	18,030,000	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012	06/28/2019	2,240,256	0	0	0	0	0	0	2,208,999	2,208,999	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012	06/28/2019	2,291,392	0	0	0	0	0	0	2,259,422	2,259,422	0	0	0
717700110	TULARE	CA		01/25/1995	06/17/2019	169,324	0	0	0	0	0	0	168,874	168,874	0	0	0
717610457	BURLINGTON	CO		04/01/2016	05/16/2019	300,627	0	(139)	0	0	(139)	0	293,708	288,903	0	(4,806)	(4,806)
706108977	DENVER	CO		05/01/2013	05/23/2019	29,071,518	0	(6,400)	0	0	(6,400)	0	28,811,471	28,732,328	0	(79,143)	(79,143)
706110354	DENVER	CO		06/15/2017	05/22/2019	12,936,869	0	(1,351)	0	0	(1,351)	0	12,931,486	12,915,000	0	(16,486)	(16,486)
706108761	GAINESVILLE	FL		05/16/2012	06/05/2019	8,342,583	0	0	0	0	0	0	8,247,864	8,247,864	0	0	0
706110249	ATLANTA	GA		12/20/2016	06/14/2019	44,945,168	0	0	0	0	0	0	45,243,089	45,243,089	0	0	0
706110592	LITHIA SPRINGS	GA		06/28/2018	04/26/2019	23,772,500	0	0	0	0	0	0	23,772,500	23,772,500	0	0	0
706108534	MARIETTA	GA		06/02/2011	06/06/2019	6,448,571	0	0	0	0	0	0	6,295,313	6,295,313	0	0	0
706108302	BOISE	ID		06/15/2010	05/23/2019	5,582,783	0	0	0	0	0	0	5,443,458	5,443,458	0	0	0
706108929	CHICAGO	IL		09/12/2012	04/25/2019	13,970,160	0	0	0	0	0	0	13,868,075	13,910,730	0	42,654	42,654

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
706106492	TEMPLE HILLS	MD		05/08/2006	05/31/2019	9,929,134	0	0	0	0	0	0	9,786,299	9,786,299	0	0	0
706110292	CHAPEL HILL	NC		03/22/2017	06/07/2019	22,527,000	0	0	0	0	0	0	22,527,000	22,527,000	0	0	0
706109463	RALEIGH	NC		04/09/2014	05/21/2019	4,787,450	0	0	0	0	0	0	4,746,200	4,746,200	0	0	0
706109464	RALEIGH	NC		04/09/2014	05/21/2019	8,184,105	0	0	0	0	0	0	8,075,700	8,075,700	0	0	0
706109465	RALEIGH	NC		04/09/2014	05/21/2019	3,057,796	0	0	0	0	0	0	3,015,551	3,015,551	0	0	0
706108392	CLIFTON	NJ		10/12/2010	04/30/2019	4,308,503	0	0	0	0	0	0	6,716,784	6,699,617	0	(17,167)	(17,167)
706109167	CLIFTON	NJ		06/14/2013	04/30/2019	13,313,157	0	0	0	0	0	0	24,907,069	25,000,000	0	92,931	92,931
706102906	NEW YORK	NY		05/01/2018	06/19/2019	3,721,741	0	(14,652)	0	0	(14,652)	0	3,373,550	3,169,135	0	(204,415)	(204,415)
706108326	NEW YORK	NY		06/15/2010	04/15/2019	16,404,680	0	0	0	0	0	0	16,197,313	16,197,313	0	0	0
706108328	NEW YORK	NY		06/15/2010	04/15/2019	8,710,896	0	0	0	0	0	0	8,651,140	8,651,140	0	0	0
706108329	NEW YORK	NY		06/15/2010	04/15/2019	6,903,682	0	0	0	0	0	0	6,843,295	6,843,295	0	0	0
706108690	NEW YORK	NY		03/08/2012	06/25/2019	12,373,269	0	0	0	0	0	0	12,228,195	12,228,195	0	0	0
706109520	NEW YORK	NY		06/27/2014	06/25/2019	7,439,583	0	0	0	0	0	0	7,350,520	7,350,520	0	0	0
706110109	NEW YORK	NY		04/28/2016	04/15/2019	9,115,970	0	0	0	0	0	0	9,044,854	9,044,854	0	0	0
706110197	NEW YORK	NY		08/31/2016	04/15/2019	7,201,121	0	0	0	0	0	0	7,201,121	7,201,121	0	0	0
717611107	DARLINGTON	PA		10/01/2015	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717611108	DARLINGTON	PA		10/01/2015	04/03/2019	6,000,000	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0
717611109	DARLINGTON	PA		10/01/2015	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717611371	DARLINGTON	PA		01/10/2017	04/03/2019	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706108508	AUSTIN	TX		04/18/2011	06/11/2019	40,661,331	0	(1,821)	0	0	(1,821)	0	40,202,363	40,201,450	0	(913)	(913)
706108709	AUSTIN	TX		03/15/2012	06/11/2019	48,191,950	0	(483)	0	0	(483)	0	47,652,105	47,651,863	0	(242)	(242)
706109488	AUSTIN	TX		05/08/2014	05/10/2019	16,712,500	0	0	0	0	0	0	16,712,500	16,712,500	0	0	0
706109459	GRAPEVINE	TX		05/01/2014	04/30/2019	5,275,000	0	0	0	0	0	0	10,273,244	10,275,000	0	1,756	1,756
706102418	SAN ANTONIO	TX		03/15/1999	05/23/2019	5,582,150	0	0	0	0	0	0	4,453,929	4,453,929	0	0	0
717611262	STINNETT	TX		10/01/2017	06/28/2019	5,150,396	0	0	0	0	0	0	5,024,800	5,024,800	0	0	0
706108399	TACOMA	WA		12/03/2010	06/07/2019	90,617,290	0	0	0	0	0	0	89,434,420	89,434,420	0	0	0
0199999. Mortgages closed by repayment						681,447,064	0	(40,925)	0	0	(40,925)	0	694,034,970	693,700,565	0	(334,407)	(334,407)
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
717611413	CASH	AR		04/03/2017		0	0	0	0	0	0	0	133,210	133,210	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	18,378	18,378	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	23,226	23,226	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	16,485	16,485	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	241,667	241,667	0	0	0
717610676	DUMAS	AR		10/10/2013		0	0	0	0	0	0	0	157,091	157,091	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	77,031	77,031	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	57,735	57,735	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016		0	0	0	0	0	0	0	39,781	39,781	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	21,816	21,816	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	32,560	32,560	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	9,742	9,742	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	72,430	72,430	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	24,010	24,010	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	94,727	94,727	0	0	0
706109669	CAVE CREEK	AZ		12/12/2014		0	0	0	0	0	0	0	28	28	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	124,833	124,833	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	12,276	12,276	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	1,740	1,740	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,131	1,131	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,329	1,329	0	0	0
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	1,612	1,612	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	17,788	17,788	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	70,348	70,348	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	905	905	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	2,192	2,192	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	47,264	47,264	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	10,270	10,270	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	96,862	96,862	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,810	1,810	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	990	990	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					
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
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	132,788	132,788	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	205,826	205,826	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	48,291	48,291	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	51,290	51,290	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	74,138	74,138	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	58,915	58,915	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	47,117	47,117	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	201,859	201,859	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	210,803	210,803	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	62,323	62,323	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	30,906	30,906	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	56,239	56,239	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	162,551	162,551	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	15,256	15,256	0	0	0
717611260	BRAWLEY	CA		08/10/2016		0	0	0	0	0	0	0	125,072	125,072	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	120,949	120,949	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	1,966	1,966	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	50,342	50,342	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	30,873	30,873	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	28,713	28,713	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	45,810	45,810	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	179,115	179,115	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	24,685	24,685	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	111,519	111,519	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	153,795	153,795	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	44,150	44,150	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	237,639	237,639	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	66,947	66,947	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	91,825	91,825	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	65,982	65,982	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	50,892	50,892	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	84,906	84,906	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	43,835	43,835	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	165,176	165,176	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	78,358	78,358	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	20,409	20,409	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	7,020	7,020	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	65,422	65,422	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	42,614	42,614	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	103,737	103,737	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	112,277	112,277	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,348	14,348	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	13,829	13,829	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	43,304	43,304	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	12,620	12,620	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	81,640	81,640	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	79,702	79,702	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	30,094	30,094	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	180,097	180,097	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	255,506	255,506	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	57,955	57,955	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	511,168	511,168	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	66,536	66,536	0	0	0
706109270	CITY OF INDUSTRY	CA		05/01/2019		0	0	0	0	0	0	0	13,610	13,610	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	52,097	52,097	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	48,258	48,258	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,193	21,193	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,452	21,452	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	17,715	17,715	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	16,589	16,589	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	35,154	35,154	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	54,110	54,110	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	47,401	47,401	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	5,566	5,566	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	40,682	40,682	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	16,483	16,483	0	0	0
706108330	COMPTON	CA		05/01/2019		0	0	0	0	0	0	0	24,653	24,653	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	13,096	13,096	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	90,807	90,807	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	104,948	104,948	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	73,234	73,234	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	289,444	289,444	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	22,472	22,472	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	135,846	135,846	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	153,609	153,609	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	176,394	176,394	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	125,168	125,168	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	1,458,959	1,458,959	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	34,219	34,219	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	157,754	157,754	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	224,501	224,501	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	125,674	125,674	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	53,951	53,951	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	55,092	55,092	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	499,740	499,740	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	122,416	122,416	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	46,029	46,029	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	11,101	11,101	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	324,903	324,903	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	11,544	11,544	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	38,360	38,360	0	0	0
717611259	EL CENTRO	CA		07/20/2016		0	0	0	0	0	0	0	17,713	17,713	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	126,901	126,901	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	15,000	15,000	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	125,909	125,909	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	13,119	13,119	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	88,290	88,290	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	264,278	264,278	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	18,057	18,057	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	350,158	350,158	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	147,313	147,313	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	4,795	4,795	0	0	0
717610612	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	115,089	115,089	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	343,541	343,541	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	147,130	147,130	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	52,206	52,206	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	208,901	208,901	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	17,101	17,101	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	102,247	102,247	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	28,646	28,646	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	26,820	26,820	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	33,207	33,207	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	25,921	25,921	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	146,638	146,638	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	141,180	141,180	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	83,798	83,798	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	140,699	140,699	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	531,397	531,397	0	0	0
706108828	LOS ANGELES	CA		06/22/2012		0	0	0	0	0	0	0	12,334	12,334	0	0	0
706108873	LOS ANGELES	CA		10/01/2017		0	0	0	0	0	0	0	21,884	21,884	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	103,508	103,508	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	311,455	311,455	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	87,641	87,641	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	715,938	715,938	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	862,800	862,800	0	0	0
717611619	MECCA	CA		08/23/2018		0	0	0	0	0	0	0	23,680	23,680	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	23,504	23,504	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	70,697	70,697	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	104,219	104,219	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	39,369	39,369	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	114,469	114,469	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	332,414	332,414	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	7,447	7,447	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	10,272	10,272	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	49,533	49,533	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	44,099	44,099	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	15,302	15,302	0	0	0
706108572	PICO RIVERA	CA		05/01/2019		0	0	0	0	0	0	0	12,624	12,624	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	28,202	28,202	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	203,724	203,724	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	82,816	82,816	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	325,804	325,804	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	117,328	117,328	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	84,119	84,119	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	82,916	82,916	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	91,482	91,482	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	26,432	26,432	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	18,244	18,244	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	16,259	16,259	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	46,633	46,633	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	65,269	65,269	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	13,077	13,077	0	0	0
717611054	RUTHERFORD	CA		07/17/2015		0	0	0	0	0	0	0	8,962,710	8,962,710	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	88,321	88,321	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	169,467	169,467	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	77,813	77,813	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	412,823	412,823	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	41,021	41,021	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	95,338	95,338	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	109,467	109,467	0	0	0
706110541	SAN DIEGO	CA		04/27/2018		0	0	0	0	0	0	0	88,352	88,352	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	200,110	200,110	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	114,909	114,909	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	352,135	352,135	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	6,035	6,035	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	30,750	30,750	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	105,902	105,902	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,091	4,091	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	427,050	427,050	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	119,740	119,740	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	30,723	30,723	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	41,459	41,459	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	66,709	66,709	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	112,646	112,646	0	0	0
706108417	SAN JOSE	CA		12/16/2010		0	0	0	0	0	0	0	34,986	34,986	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	63,833	63,833	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	42,352	42,352	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	386,017	386,017	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	196,144	196,144	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	64,171	64,171	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	2,970	2,970	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	22,323	22,323	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	34,252	34,252	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	15,695	15,695	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	16,053	16,053	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	138,813	138,813	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	3,534	3,534	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	10,855	10,855	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	12,596	12,596	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	20,319	20,319	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	8,550	8,550	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	37,739	37,739	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	183,027	183,027	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	137,455	137,455	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	115,661	115,661	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	32,881	32,881	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	43,487	43,487	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	70,350	70,350	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	30,974	30,974	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	510,145	510,145	0	0	0
717700110	TULARE	CA		01/25/1995		0	0	0	0	0	0	0	450	450	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	116,725	116,725	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	186,946	186,946	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	121,870	121,870	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	74,425	74,425	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	293,793	293,793	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	144,069	144,069	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	144,780	144,780	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	160,892	160,892	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	131,689	131,689	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	251,423	251,423	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	75,377	75,377	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	135,406	135,406	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	51,462	51,462	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	62,228	62,228	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	17,845	17,845	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	337,730	(24,814)	0	(24,814)
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	119,647	118,127	(1,520)	0	(1,520)
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	17,777	17,777	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	33,609	33,609	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	58,799	58,799	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	276,484	276,484	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	9,883	9,883	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	107,078	107,078	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	117,092	117,092	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	16,889	16,889	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	156,924	156,924	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	150,735	150,735	0	0	0
706108977	DENVER	CO		05/01/2013		0	0	0	0	0	0	0	117,364	117,364	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	21,971	21,971	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	57,512	57,512	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	88,981	88,981	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	85,728	85,728	0	0	0
717610799	KEENESBURG	CO		02/14/2014		0	0	0	0	0	0	0	3,617	3,617	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	2,319	2,319	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	85,939	85,939	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	19,445	19,445	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	9,678	9,678	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	46,103	46,103	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	38,834	38,834	0	0	0
706108384	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	30,663	30,663	0	0	0
706108396	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	2,810	2,810	0	0	0
706108397	DANBURY	CT		05/01/2019		0	0	0	0	0	0	0	1,426	1,426	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	356,024	356,024	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	214,524	214,524	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	52,647	52,647	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	120,067	120,067	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	257,527	257,527	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	627,845	627,845	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	44,757	44,757	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	640,234	640,234	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	130,431	130,431	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	73,157	73,157	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	236,381	236,381	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	86,680	86,680	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	181,773	181,773	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	22,313	22,313	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	140,371	140,371	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	81,039	81,039	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	439,437	439,437	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	73,149	73,149	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	222,387	222,387	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	15,241	15,241	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	35,038	35,038	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,217	2,217	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	185,128	185,128	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	352,490	352,490	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	347,103	347,103	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	149,603	149,603	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	38,138	38,138	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	2,432	2,432	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	66,137	66,137	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	22,944	22,944	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
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	38,059	38,059	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	84,681	84,681	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	41,145	41,145	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	46,022	46,022	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	106,280	106,280	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	486,932	486,932	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	39,398	39,398	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	27,679	27,679	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	228,424	228,424	0	0	0

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706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	396,939	396,939	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	40,806	40,806	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	6,277	6,277	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	13,915	13,915	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	87,978	87,978	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	31,343	31,343	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	13,283	13,283	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	20,239	20,239	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	109,028	109,028	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	39,036	39,036	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	61,441	61,441	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	122,465	122,465	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	42,735	42,735	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	88,843	88,843	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	46,110	46,110	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	18,026	18,026	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	102,436	102,436	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	50,826	50,826	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	61,709	61,709	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	24,487	24,487	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	63,584	63,584	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	5,153	5,153	0	0	0
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	15,859	13,373	(2,486)	0	(2,486)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	44,133	35,735	(8,398)	0	(8,398)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	74,733	62,757	(11,976)	0	(11,976)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	131,396	(28,298)	0	(28,298)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	160,718	141,259	(19,459)	0	(19,459)
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	121,619	126,594	4,975	0	4,975
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	281,086	293,312	12,226	0	12,226
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	751,716	730,052	(21,663)	0	(21,663)
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	8,908	8,908	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	75,128	75,128	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	58,662	58,662	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	190,497	190,497	0	0	0
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	3,913	3,913	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	41,047	41,047	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	56,160	56,160	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	62,287	62,287	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	2,277	2,277	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	53,288	53,288	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	1,099	1,099	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	15,112	15,112	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	26,709	26,709	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	11,897	11,897	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,606	12,606	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	163,596	163,596	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	24,574	24,574	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	26,366	26,366	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	43,165	43,165	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	137,692	137,692	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	707,705	707,705	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	7,477	7,477	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	9,912	9,912	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,086	6,086	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	4,347	4,347	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	118,192	118,192	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	271,455	271,455	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	101,059	101,059	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	41,431	41,431	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	22,095	22,095	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	1,273	1,273	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	22,832	22,832	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	30,698	30,698	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	63,676	63,676	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	1,584	1,584	0	0	0
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	16,622	16,622	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	11,964	11,964	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	7,657	7,657	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	707	707	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	89,147	89,147	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	9,857	9,857	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	11,147	11,147	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	38,518	38,518	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	40,668	40,668	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	177,878	177,878	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	20,257	20,257	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	645,959	645,959	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	12,654	12,654	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	18,637	18,637	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	2,684	2,684	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	74,010	74,010	0	0	0
706105652	EVANSVILLE	IN		11/01/2018		0	0	0	0	0	0	0	160,810	160,810	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	70,099	70,099	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	168,312	168,312	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	55,634	55,634	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	39,168	39,168	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	20,453	20,453	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	379,699	379,699	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	36,497	36,497	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	6,440	6,440	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	12,586	12,586	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	56,175	56,175	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	132,042	132,042	0	0	0
717610704	HICKMAN	KY		10/01/2017		0	0	0	0	0	0	0	8,267	8,267	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	83,452	83,452	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	291,901	291,901	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	84,394	84,394	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	70,832	70,832	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	148,528	148,528	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	722,468	722,468	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	121,291	121,291	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	54,961	54,961	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	55,857	55,857	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	133,197	133,197	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	301,261	301,261	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	42,722	42,722	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	179,257	179,257	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	142,204	142,204	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	86,194	86,194	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	66,909	66,909	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	6,324	6,324	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	36,675	36,675	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	678,856	678,856	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	78,924	78,924	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018		0	0	0	0	0	0	0	107,608	107,608	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	54,470	54,470	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	15,340	15,340	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	49,437	49,437	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	27,102	27,102	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	324,781	324,781	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	1,018	1,018	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	8,234	8,234	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	22,038	22,038	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	149,865	149,865	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	2,291	2,291	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	55,304	55,304	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	181	181	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	257,583	257,583	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	128,578	128,578	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	118,387	118,387	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	105,146	105,146	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	87,438	87,438	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	15,626	15,626	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	13,568	13,568	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	984	984	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	1,612	1,612	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	57,524	57,524	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	139,290	139,290	0	0	0
706109220	BATTLE CREEK	MI		05/01/2019		0	0	0	0	0	0	0	3,079	3,079	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	47,157	47,157	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	3,614	3,614	0	0	0
706109223	GRAND RAPIDS	MI		05/01/2019		0	0	0	0	0	0	0	1,895	1,895	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	38,886	38,886	0	0	0
706109222	KALAMAZOO	MI		05/01/2019		0	0	0	0	0	0	0	1,933	1,933	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	22,274	22,274	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	89,528	89,528	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	36,449	36,449	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	213,339	213,336	0	(3)	(3)
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	13,370	13,370	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	148,010	148,010	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	9,846	9,846	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	1,216	1,216	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	9,527	9,527	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	107,400	107,400	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	79,526	79,526	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	38,287	38,287	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	10,894	10,894	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	18,780	18,780	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	25,797	25,797	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	9,363	9,363	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	51,439	51,439	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	355,814	355,814	0	0	0
717611424	TUNICA	MS		10/04/2017		0	0	0	0	0	0	0	35,149	35,149	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	58,351	58,351	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	1,998	1,998	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	20,228	20,228	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	11,298	11,298	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	52,685	52,685	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	89,586	89,586	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	423,374	423,374	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	79,412	79,412	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	49,361	49,361	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	148,958	148,958	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	16,015	16,015	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	243,503	243,503	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	16,500	16,500	0	0	0
706109464	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	43,362	43,362	0	0	0
706109465	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	16,898	16,898	0	0	0
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	21,016	21,016	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	35,144	35,144	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	55,956	55,956	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	67,464	67,464	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	33,732	33,732	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	313,866	313,866	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	96,702	96,702	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	176,818	176,818	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	54,223	54,223	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	91,155	91,155	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	341,014	341,014	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	124,429	124,429	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	41,561	41,561	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	121,778	121,778	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	18,065	18,065	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	113,589	113,589	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	32,753	32,753	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	155,297	155,297	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	38,878	38,878	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	466,425	466,425	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	176,134	176,134	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	59,397	59,397	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	114,860	114,860	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	89,835	89,835	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	215,803	215,803	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	20,307	20,307	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	14,768	14,768	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	36,921	36,921	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	44,305	44,305	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	398,876	398,876	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	45,741	45,741	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	10,427	10,427	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	59,330	59,330	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	121,942	121,942	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	238,130	238,130	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	32,944	32,944	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	28,621	28,621	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	119,238	119,238	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	128,865	128,865	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	142,180	142,180	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	238,176	238,176	0	0	0
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	45,031	39,036	(5,995)	0	(5,995)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	399,503	399,503	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	861	861	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	70,625	70,625	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	1,612	1,612	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	73,540	73,540	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	19,874	19,874	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	136,214	136,214	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	41,735	41,735	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	91,338	91,338	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	26,594	26,594	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	40,967	40,967	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	202,359	202,359	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	50,577	50,577	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109384	LONG ISLAND CITY	NY		03/10/2014		0	0	0	0	0	0	0	311,714	311,714	0	0	0
706102906	NEW YORK	NY		05/01/2018		0	0	0	0	0	0	0	156,669	156,669	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	10,746	10,746	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	311,929	311,929	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	91,161	91,161	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	190,782	190,782	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	363,903	363,903	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	61,313	61,313	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	56,579	56,579	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	154,258	154,258	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	913,550	913,550	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	72,888	72,888	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	67,482	67,482	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	46,691	46,691	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	57,425	57,425	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	22,833	22,833	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	110,609	110,609	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	31,197	31,197	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	93,190	93,190	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	57,965	57,965	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	44,733	44,733	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	75,054	75,054	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	72,017	72,017	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	81,222	81,222	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	36,461	36,461	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	159,196	159,196	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	33,899	33,899	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	94,458	94,458	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	291,043	291,043	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	58,532	58,532	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	34,631	34,631	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	99,588	99,588	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	55,644	55,644	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	95,390	95,390	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	102,556	102,556	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	19,211	19,211	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	14,766	14,766	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	904,641	904,641	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	123,245	123,245	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	99,844	99,844	0	0	0
706109217	BATAVIA	OH		05/01/2019		0	0	0	0	0	0	0	7,673	7,673	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	106,713	106,713	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	228,370	228,370	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	53,783	53,783	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	58,620	58,620	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	8,739	8,739	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	12,384	12,384	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	43,823	43,823	0	0	0
717611621	CRESTLINE	OH		10/04/2018		0	0	0	0	0	0	0	39,341	39,341	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	14,931	14,931	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	62,792	62,792	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	481	481	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	891	891	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	20,608	20,608	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	5,633	5,633	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	170	170	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	42,580	42,580	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	27,391	27,391	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	37,920	37,920	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	12,776	12,776	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	13,791	13,791	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	482	482	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	23,694	23,694	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	585	585	0	0	0
717610565	BOARDMAN	OR		02/11/2013		0	0	0	0	0	0	0	41,730	41,730	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	32,054	32,054	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	22,775	22,775	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	824	824	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	121,671	121,671	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	30,339	30,339	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	764	764	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	54,473	54,473	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	11,294	11,294	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	24,785	24,785	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	24,391	24,391	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	940	940	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	88,698	88,698	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	23,371	23,371	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	164,200	164,200	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	19,318	19,318	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	94,112	94,112	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	137,898	137,898	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	27,329	27,329	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	8,125	8,125	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	40,371	40,371	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	36,635	36,635	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	22,264	22,264	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	773	773	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	818	818	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	22,950	22,950	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	770	770	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	52,948	52,948	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	13,313	13,313	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	589	589	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	48,100	48,100	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	100,411	100,411	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	54,008	54,008	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	250,828	250,828	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	29,828	29,828	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	26,702	26,702	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	139,059	139,059	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	452,959	452,959	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	164,419	164,419	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	39,172	39,172	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	31,570	31,570	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	114,161	114,161	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	85,658	85,658	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	64,522	64,522	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	115,044	115,044	0	0	0
717611187	ORTLEY	SD		04/19/2016		0	0	0	0	0	0	0	56,401	56,401	0	0	0
717611016	SISSETON	SD		06/25/2015		0	0	0	0	0	0	0	198,297	198,297	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	99,012	99,012	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	595,936	595,936	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	41,745	41,745	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	126,669	126,669	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					
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	21,746	21,746	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	16,139	16,139	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	66,721	66,721	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	228,406	228,406	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	130,294	130,294	0	0	0
706108709	AUSTIN	TX		03/15/2012		0	0	0	0	0	0	0	270,735	270,735	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	81,823	81,823	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	75,646	75,646	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	166,669	166,669	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	282,399	282,399	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	150,212	150,212	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	259,422	259,422	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	64,937	64,937	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	269,883	269,883	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	21,608	21,608	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	11,561	11,561	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	13,230	13,230	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	41,749	41,749	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	19,436	19,436	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	20,591	20,591	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	25,322	25,322	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	13,338	13,338	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	579,466	579,466	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	167,425	167,425	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	9,926	9,926	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	17,566	17,566	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	38,250	38,250	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	131,400	131,400	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	905	905	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	302,733	302,733	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	182,697	182,697	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	27,401	27,401	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	22,750	22,750	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	8,503	8,503	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	25,025	25,025	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	11,141	11,141	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	42,825	42,825	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	1,245	1,245	0	0	0
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	778	778	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	7,781	7,781	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	2,828	2,828	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	118,597	118,597	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	476,005	476,005	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	278,644	278,644	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	81,919	81,919	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	456,215	456,215	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	16,514	16,514	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	20,748	20,748	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	30,781	30,781	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	97,873	97,873	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	135,295	135,295	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	100,141	100,141	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	217,873	217,873	0	0	0
706109576	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	55,677	55,677	0	0	0
706109577	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	241,045	241,045	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	735	735	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	123,689	123,689	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	8,937	8,937	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	34,014	34,014	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	1,443	1,443	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	171,573	171,573	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	100,887	100,887	0	0	0
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	1,131	1,131	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	537	537	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	67,549	67,549	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	116,716	116,716	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	5,716	5,716	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	37,505	37,505	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	82,991	82,991	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	455,533	455,533	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	51,485	51,485	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	1,018	1,018	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	15,504	15,504	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	305,598	305,598	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	216,823	216,823	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	170,939	170,939	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	8,618	8,618	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	22,981	22,981	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	39,068	39,068	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	18,275	18,275	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	40,257	40,257	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	77,955	77,955	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	51,881	51,881	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	45,517	45,517	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	185,855	185,855	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	13,484	13,484	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	52,831	52,831	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	170,291	170,291	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	309,440	309,440	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	375,623	375,623	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	185,202	185,202	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	168,206	168,206	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	51,807	51,807	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	3,896	3,896	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	111,984	111,984	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	60,519	60,519	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	168,956	168,956	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	239,314	239,314	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	16,753	16,753	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	160,169	160,169	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	272,248	272,248	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	35,289	35,289	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	55,490	55,490	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	129,161	129,161	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	905	905	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	30,936	30,936	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	1,023	1,023	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	198,849	198,849	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	255,459	255,459	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	97,166	97,166	0	0	0
706110054	BELLEVUE	WA		11/18/2016		0	0	0	0	0	0	0	25,379	25,379	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	19,879	19,879	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	82,783	82,783	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	78,759	78,759	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	61,884	61,884	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	100,512	100,512	0	0	0
706110342	ISSAQUAH	WA		06/06/2017		0	0	0	0	0	0	0	68,216	68,216	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	93,749	93,749	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	73,312	73,312	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	111,649	111,649	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	53,962	53,962	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	576	576	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	60,436	60,436	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	13,705	13,705	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	53,156	53,156	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	112,027	112,027	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	130,898	130,898	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	32,603	32,603	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	20,399	20,399	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	87,789	87,789	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	166,352	166,352	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	101,069	101,069	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	137,479	137,479	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	32,175	32,175	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	167,068	167,068	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	30,169	30,169	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	41,178	41,178	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	53,425	53,425	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	134,871	134,871	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	594,940	594,940	0	0	0
717609687	TIETON	WA		10/31/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611162	TIETON	WA		02/02/2016		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	38,674	38,674	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	1,442	1,442	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	27,866	27,866	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	593	593	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	61,866	61,866	0	0	0
706109219	GRAND CHUTE	WI		05/01/2019		0	0	0	0	0	0	0	5,694	5,694	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	37,759	37,759	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	280,291	280,291	0	0	0
749000285	LONDON	GBR		06/25/2019		0	0	0	0	0	0	0	0	(14,784)	(14,784)	0	(14,784)
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	56,677	56,677	0	56,677
752200004	WOLLONGONG	AUS		06/14/2019		0	0	0	0	0	0	0	0	56,963	56,963	0	56,963
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	94,124,887	94,116,331	(8,552)	(3)	(8,555)
0599999 - Totals						681,447,064	0	(40,925)	0	0	(40,925)	0	788,159,857	787,816,896	(8,552)	(334,410)	(342,962)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative 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	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		412,500	0	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	325,492	0	0	4.170
000000-00-0	Acrisure HP SCF Investor, LP - PICA	New York	NY	Acrisure HP SCF GP, LLC		12/05/2018	2	0	921,875	0	0	7.751
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	0	820,000	0	0	0.420
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	65,466	0	0	1.140
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	0	407,600	0	0	0.500
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	882,000	378,000	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	475,931	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	165,728	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	543,928	0	0	0.300
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	0	8,478,762	0	0	5.600
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	2,452,246	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	3,426,538	0	0	6.587
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	0	199,896	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	(669,944)	0	0	0.229
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	193,785	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	884,270	0	0	2.168
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	0	(392,812)	0	0	8.000
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	0	5,362,160	0	0	4.484
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	315,000	0	0	1.130
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	0	195,939	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	265,784	0	0	12.220
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		0	473,500	0	0	2.332
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA	Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	0	2,929,950	0	0	6.667
000000-00-0	CCP IX LP No. 1	London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	0	75,648	0	0	0.320
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP		11/01/2012		0	359,725	0	0	0.593
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.		05/21/2015		0	776,795	0	0	0.208
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP		11/01/2012		0	60,469	0	0	0.460
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	0	827,547	0	0	19.620
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	3,000,562	0	0	0.250
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	0	2,681,497	0	0	0.385
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	(115,651)	0	0	15.000
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	366,950	0	0	4.200
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	5,037,589	0	0	2.827
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	315,494	0	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	134,329	0	0	0	4.000
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	Rye	NY	Dunes Point Capital Equity Investments, LLC		04/12/2017	3	0	2,010,724	0	0	14.577
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	0	220,000	0	0	6.800
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	722,854	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		515,003	218,471	0	0	0.816
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	1,269,439	0	0	0.280
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	0	2,555,034	0	0	5.190
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	790,784	0	0	2.250
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	0	4,859,000	0	0	0.580
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	0	1,798,799	0	0	4.828
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	0	13,241,196	0	0	2.840
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	154,688	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	1,825,097	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	1,795,883	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	551,598	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	1,139,000	0	0	0.648
000000-00-0	Harrison Street Core Property Fund, LP - PICA	Chicago	IL	Harrison Street Core Real Estate Capital		04/02/2019		2,100,000	18,900,000	0	0	0.447
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	6,275,766	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	2,135,632	0	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP		02/09/2011		0	59,968	0	0	1.960
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	0	1,911,992	0	0	2.152
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	72,642	0	0	1.515

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		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, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012		0	1,300,076	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	(545,268)	0	0	21.000
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP		12/19/2016	3	0	1,989,672	0	0	3.196
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	4,117,522	0	0	9.372
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	0	666,667	0	0	1.390
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	2,282,036	0	0	5.133
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	468,566	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	37,340	0	0	4.130
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	0	2,966,291	0	0	1.400
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	0	20,000	0	0	18.330
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	1,598,122	0	0	2.550
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	0	1,679,972	0	0	1.910
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	0	8,095,416	0	0	2.811
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	301,031	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	4,081,657	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	3,033,514	0	0	0.690
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	2,636,251	0	0	0.319
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		0	61,333	0	0	0.265
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	0	5,976	0	0	0.126
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	675,351	0	0	7.781
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	0	3,120,868	0	0	13.693
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	23,350,926	0	0	19.520
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.		01/01/2015		0	1,092,394	0	0	2.157
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		0	93,310	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	393,208	0	0	0.553
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	1,730,112	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	769,300	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	1,120,000	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	(900,000)	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	(3,072,043)	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	687,104	0	0	0.870
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	0	5,972,923	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	2,305,572	0	0	4.661
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	398,591	0	0	0.334
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	98,127	0	0	2.484
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	0	71,843	0	0	2.083
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	1,690,453	103,618	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	952,347	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	28,642	0	0	0.067
1599999. Joint Venture Interests - Common Stock - Unaffiliated								5,734,285	178,165,153	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	(3,588,750)	0	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential		06/27/2018	13	0	1,800,000	0	0	0.000
000000-00-0	PFI EM-TECH FUND I, LLC	Newark	NJ	The Prudential Insurance Company of America		05/06/2019		5,000,000	0	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	24,089,460	0	0	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC	Newark	NJ	The Prudential Insurance Company of America		06/12/2015		0	4,000,000	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America		10/01/2013		0	187,042	0	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated								5,000,000	26,487,752	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans, LA	LA	Redmellon 579 Holdings LLC		07/14/2017		0	1,962,134	0	0	80.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	1,962,134	0	0	XXX
000000-00-0	GA Cal Crossings, LLC (STAT)	San Diego	CA	PGIM, Inc.		03/13/2019		0	374,121	0	0	50.000
000000-00-0	GA Clarendon, LLC (STAT)	Arlington	VA	PGIM, Inc.		09/28/2018		0	9,549,137	0	0	75.000
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.		03/24/2017		0	5,625,000	0	0	26.379
1899999. Joint Venture Interests - Real Estate - Affiliated								0	15,548,258	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	4,341	0	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated								0	4,341	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		750,447	0	0	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A - 2019	New York	NY	Liberty Mutual AD9	2FE	06/19/2019		737,859	0	0	0	100.000

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
2399999. Surplus Debentures, etc - Unaffiliated								1,488,306	0	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	19,857	0	0	100.000
552550-0A-1	Mcb Y56 Leverage Lender LLC Promissory Note	Baltimore	MD	MCB Real Estate, LLC		04/30/2019		795,764	0	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated								795,764	19,857	0	0	XXX
4499999. Total - Unaffiliated								8,018,355	180,147,144	0	0	XXX
4599999. Total - Affiliated								5,000,000	42,040,351	0	0	XXX
4699999 - Totals								13,018,355	222,187,495	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	06/30/2019	0	0	0	0	0	0	0	20,039	20,039	0	0	0	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	06/30/2019	0	0	0	0	0	0	0	(24,350)	(24,350)	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(20,667)	0	20,667	0	20,667	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	06/19/2019	0	0	0	0	0	0	0	75,000	75,000	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	06/30/2019	0	0	0	0	0	0	0	65,466	65,466	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	06/03/2019	0	0	0	0	0	0	0	43,499	43,499	0	0	0	0
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	05/09/2019	0	0	0	0	0	0	0	18,000	18,000	0	0	0	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Asset was partially disposed	05/12/2017	06/19/2019	0	0	0	0	0	0	0	104,738	104,738	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/25/2019	0	0	0	0	0	0	0	3,095,934	3,095,934	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/26/2019	0	0	0	0	0	0	0	200,468	200,468	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	06/26/2019	0	0	0	0	0	0	0	657,945	657,945	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA	Asset was dissolved	05/19/2006	04/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Asset was partially disposed	12/10/2012	06/30/2019	0	0	0	0	0	0	0	1,326,180	1,326,180	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	63,338	112,158	48,820	0	48,820	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	06/30/2019	0	0	0	0	0	0	0	78,084	138,262	60,178	0	60,178	0
000000-00-0	BDCM Opportunity Fund II LP	Greenwich	CT	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	851,494	851,494	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	06/30/2019	0	0	0	0	0	0	0	300,481	300,481	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Asset was partially disposed	09/18/2017	06/19/2019	0	0	0	0	0	0	0	106,879	106,879	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	15,113	15,113	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	05/06/2019	0	0	0	0	0	0	0	151,093	151,093	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	06/27/2019	0	0	0	0	0	0	0	80,071	80,071	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Asset was partially disposed	07/15/2014	06/13/2019	0	0	0	0	0	0	0	467,686	467,686	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	06/19/2019	0	0	0	0	0	0	0	570,550	570,550	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	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	477,203	477,203	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	06/30/2019	0	0	0	0	0	0	0	717,869	717,869	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Asset was partially disposed	12/19/2018	06/26/2019	0	0	0	0	0	0	0	163,057	163,057	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	875,123	875,123	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR	Asset was dissolved	11/01/2012	04/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(1,174)	0	1,174	0	1,174	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	05/31/2019	0	0	0	0	0	0	0	483,848	483,848	0	0	0	0
000000-00-0	Centerbridge Capital Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	05/21/2015	06/24/2019	0	0	0	0	0	0	0	71,561	71,561	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	05/31/2019	0	0	0	0	0	0	0	358,169	358,169	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	06/30/2019	0	0	0	0	0	0	0	466,378	466,378	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	06/19/2019	0	0	0	0	0	0	0	4,308,711	4,308,711	0	0	0	0
000000-00-0	CISA Holdings LLC	New York	NY	Asset was partially disposed	06/30/2015	06/28/2019	0	0	0	0	0	0	0	6,050,000	6,050,000	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Asset was partially disposed	03/27/2018	06/30/2019	0	0	0	0	0	0	0	93,750	93,750	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	06/11/2019	0	0	0	0	0	0	0	143,119	143,119	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	05/22/2019	0	0	0	0	0	0	0	(115,651)	(115,651)	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	06/19/2019	0	0	0	0	0	0	0	132,460	132,460	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	06/19/2019	0	0	0	0	0	0	0	55,823	55,823	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	06/05/2019	0	0	0	0	0	0	0	98,630	98,630	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	06/25/2019	0	0	0	0	0	0	0	247,500	247,500	0	0	0	0
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Asset was partially disposed	12/30/2014	05/31/2019	0	0	0	0	0	0	0	44,729	44,729	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was partially disposed	03/30/1999	06/28/2019	0	0	0	0	0	0	0	15,387	15,387	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	06/19/2019	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	06/05/2019	0	0	0	0	0	0	0	174,538	174,538	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(717)	0	717	0	717	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	2,415,521	2,415,521	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	07/18/2018	06/30/2019	0	0	0	0	0	0	0	229,917	229,917	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	06/27/2019	0	0	0	0	0	0	0	28,550	28,550	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Asset was partially disposed	12/10/2012	06/30/2019	0	0	0	0	0	0	0	14,988,870	14,988,870	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	06/19/2019	0	0	0	0	0	0	0	495,955	495,955	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(1,792)	0	1,792	0	1,792	0
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Asset was partially disposed	05/29/2018	06/19/2019	0	0	0	0	0	0	0	73,187	73,187	0	0	0	0
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Asset was partially disposed	11/21/2017	06/19/2019	0	0	0	0	0	0	0	64,464	64,464	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	06/19/2019	0	0	0	0	0	0	0	163,444	163,444	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Asset was partially disposed	06/20/2018	06/19/2019	0	0	0	0	0	0	0	50,850	50,850	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	06/19/2019	0	0	0	0	0	0	0	126,268	126,268	0	0	0	0
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Asset was partially disposed	09/28/2016	05/22/2019	0	0	0	0	0	0	0	41,162	41,162	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	06/30/2019	0	0	0	0	0	0	0	33,061	33,061	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	06/14/2019	0	0	0	0	0	0	0	1,848,018	1,848,018	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	06/14/2019	0	0	0	0	0	0	0	3,000,919	3,000,919	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Asset was partially disposed	02/09/2011	06/21/2019	0	0	0	0	0	0	0	1,423,098	1,423,098	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	06/30/2019	0	0	0	0	0	0	0	28,834	28,834	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	06/28/2019	0	0	0	0	0	0	0	13,311	13,311	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	06/26/2019	0	0	0	0	0	0	0	29,122	29,122	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Asset was partially disposed	12/19/2016	06/19/2019	0	0	0	0	0	0	0	72,354	72,354	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Asset was partially disposed	08/30/2017	06/27/2019	0	0	0	0	0	0	0	110,525	110,525	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	50,769	50,769	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	02/27/2017	06/30/2019	0	0	0	0	0	0	0	62,094	62,094	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	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	06/30/2019	0	0	0	0	0	0	0	275,431	275,431	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	06/26/2019	0	0	0	0	0	0	0	480,000	480,000	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	06/28/2019	0	0	0	0	0	0	0	350,882	350,882	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	05/28/2019	0	0	0	0	0	0	0	19,200	19,200	0	0	0	0
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	Asset was partially disposed	07/12/2016	06/10/2019	0	0	0	0	0	0	0	132,257	132,257	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA	Asset was partially disposed	05/31/2006	04/09/2019	0	0	0	0	0	0	0	93,152	93,152	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(8,084)	0	0	8,084	8,084	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(5,929)	0	0	5,929	5,929	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	1,506,277	576,570	(929,707)	0	(929,707)	0
000000-00-0	NVP General Partner, L.L.C	Newark	NJ	Asset was partially disposed	07/12/2016	06/10/2019	0	0	0	0	0	0	0	110	110	0	0	0	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	06/24/2019	0	0	0	0	0	0	0	67,812	67,812	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/27/2019	0	0	0	0	0	0	0	188,742	188,742	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/25/2019	0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	174,593	174,593	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	06/27/2019	0	0	0	0	0	0	0	12,630	12,630	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/27/2019	0	0	0	0	0	0	0	138,173	138,173	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	06/24/2019	0	0	0	0	0	0	0	85,695	85,695	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	10/01/2017	06/19/2019	0	0	0	0	0	0	0	300,956	300,956	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	06/30/2019	0	0	0	0	0	0	0	33,991	33,991	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	06/30/2019	0	0	0	0	0	0	0	1,659,640	1,659,640	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	06/30/2019	0	0	0	0	0	0	0	(3,818)	0	0	3,818	3,818	0
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Asset was partially disposed	01/11/2017	06/30/2019	0	0	0	0	0	0	0	209,159	209,159	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	06/19/2019	0	0	0	0	0	0	0	46,667	46,667	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Asset was partially disposed	03/11/2016	06/30/2019	0	0	0	0	0	0	0	2,771,472	2,771,472	0	0	0	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	06/30/2019	0	0	0	0	0	0	0	1,524,734	1,524,734	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	06/18/2019	0	0	0	0	0	0	0	485,985	485,985	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Asset was partially disposed	10/16/2008	06/30/2019	0	0	0	0	0	0	0	10,700,059	10,700,059	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	06/30/2019	0	0	0	0	0	0	0	9,395,855	9,395,855	0	0	0	0
000000-00-0	Rethink Education, L.P.	White Plains	NY	Asset was partially disposed	01/28/2014	06/30/2019	0	0	0	0	0	0	0	(709,969)	(709,969)	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	06/24/2019	0	0	0	0	0	0	0	128,072	128,072	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Asset was partially disposed	02/14/2019	06/25/2019	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	05/31/2019	0	0	0	0	0	0	0	84,960	84,960	0	0	0	0
000000-00-0	SJF Ventures III, L.P.	Durham	NC	Asset was partially disposed	05/10/2013	06/30/2019	0	0	0	0	0	0	0	(248,660)	(248,660)	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	Asset was dissolved	02/22/2000	04/01/2019	1,150	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	12/10/2018	06/19/2019	0	0	0	0	0	0	0	95,021	95,021	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	06/27/2019	0	0	0	0	0	0	0	3,280,187	3,280,187	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	06/19/2019	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	06/07/2019	0	0	0	0	0	0	0	185,340	185,340	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	05/31/2019	0	0	0	0	0	0	0	787,930	787,930	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	06/28/2019	0	0	0	0	0	0	0	535,832	535,832	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	06/30/2019	0	0	0	0	0	0	0	40,260	40,260	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Asset was partially disposed	02/07/2001	06/14/2019	0	0	0	0	0	0	0	215,246	215,246	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	06/19/2019	0	0	0	0	0	0	0	54,653	54,653	0	0	0	0
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Asset was partially disposed	02/08/2019	06/06/2019	0	0	0	0	0	0	0	45,202	45,202	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	06/30/2019	0	0	0	0	0	0	0	272,120	272,120	0	0	0	0
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	06/05/2019	06/05/2019	0	0	0	0	0	0	0	61,370	61,370	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	01/18/2019	06/19/2019	0	0	0	0	0	0	0	97,636	97,636	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	06/30/2019	0	0	0	0	0	0	0	156,416	156,416	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	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	06/19/2019	0	0	0	0	0	0	0	375,324	375,324	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,150	0	0	0	0	0	0	86,858,207	86,079,679	(778,528)	0	(778,528)	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	06/30/2019	0	0	0	0	0	0	0	409	409	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	06/30/2019	0	0	0	0	0	0	0	14,671	14,671	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	15,080	15,080	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	06/30/2019	0	0	0	0	0	0	0	6,515	6,515	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	6,515	6,515	0	0	0	0
000000-00-0	B Lab IP, LLC	Wayne	PA	Asset was partially disposed	06/07/2012	05/28/2019	0	0	0	0	0	0	0	150,000	150,000	0	0	0	0
000000-00-0	GulfTex Energy IV, LP - PICA	San Antonio	TX	Asset was partially disposed	09/07/2016	06/30/2019	0	0	0	0	0	0	0	7,751,111	7,751,111	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	06/30/2019	0	0	0	0	0	0	0	120,717	120,717	0	0	0	0
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Asset was partially disposed	12/31/2014	06/30/2019	0	0	0	0	0	0	0	543,417	543,417	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	06/30/2019	0	0	0	0	0	0	0	884,640	884,640	0	0	0	0
000000-00-0	Sky Global Power One, LLC -PICA	Houston	TX	Asset was partially disposed	04/16/2015	04/30/2019	0	0	0	0	0	0	0	122,363	122,363	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	9,572,248	9,572,248	0	0	0	0
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998	New York	NY	Asset was partially disposed	07/13/1998	06/19/2019	0	0	0	0	0	0	0	750,447	750,447	0	0	0	0
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 2000	New York	NY	Asset was partially disposed	10/09/1997	06/19/2019	0	0	0	0	0	0	0	737,859	737,859	0	0	0	0
2399999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	1,488,306	1,488,306	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	06/25/2019	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	06/25/2019	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	06/25/2019	0	0	0	0	0	0	0	671,799	671,799	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	06/25/2019	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	06/25/2019	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	06/25/2019	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	06/25/2019	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	4,701,580	4,701,580	0	0	0	0
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	Asset was partially disposed	05/03/2007	04/17/2019	0	0	0	0	0	0	0	(218)	(218)	0	0	0	0
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	(218)	(218)	0	0	0	0
P40570-0A-2	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was partially disposed	12/25/2018	06/30/2019	0	0	0	0	0	0	0	1,111,111	1,129,523	18,412	0	18,412	0
4299999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	1,111,111	1,129,523	18,412	0	18,412	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	06/30/2019	0	0	0	0	0	0	0	5,648,842	6,476,893	0	828,052	828,052	0
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	5,648,842	6,476,893	0	828,052	828,052	0
4499999. Total - Unaffiliated							1,150	0	0	0	0	0	0	103,746,314	102,986,198	(760,116)	0	(760,116)	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	5,655,357	6,483,408	0	828,052	828,052	0
4699999 - Totals							1,150	0	0	0	0	0	0	109,401,671	109,469,606	(760,116)	828,052	67,936	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
0599999. Subtotal - Bonds - U.S. Governments						706,957,830	975,041,586	3,615,390	XXX
1099999. Subtotal - Bonds - All Other Governments						2,280,789	1,939,107	8,716	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						385,640,940	372,878,346	1,211,644	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,328,633,355	4,267,450,537	17,532,890	XXX
8399997. Total - Bonds - Part 3						5,423,512,914	5,617,309,576	22,368,640	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,423,512,914	5,617,309,576	22,368,640	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						164,082	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						164,082	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						164,082	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,367,791	XXX	0	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						30,727	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,398,518	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,398,518	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,562,600	XXX	0	XXX
9999999 - Totals						5,425,075,514	XXX	22,368,640	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

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						789,685,520	772,013,191	732,872,918	135,721,886	0	519,811	0	519,811	0	788,345,603	0	1,339,918	1,339,918	5,566,282	XXX	XXX
1099999. Subtotal - Bonds - All Other Governments						33,580,833	33,535,857	36,827,393	33,182,451	0	(198,940)	0	(198,940)	276,887	33,782,182	(248,851)	(201,347)	(450,198)	804,258	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,731	6,731	6,731	6,731	0	0	0	0	0	6,731	0	0	0	143	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						111,254	111,254	96,506	88,621	0	22,633	0	22,633	0	111,254	0	0	0	3,241	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						73,873,851	73,866,748	76,112,111	72,448,550	0	(616,234)	0	(616,234)	0	73,866,748	0	0	0	1,416,833	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,180,694,108	2,175,314,398	2,198,229,724	2,084,307,505	391	1,200,728	2,941,089	(1,739,970)	8,548,331	2,184,009,765	(9,253,585)	(12,948,364)	(22,201,948)	56,813,803	XXX	XXX
4899999. Subtotal - Bonds - Hybrid Securities						3,750,000	3,750,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	1,050,000	1,050,000	0	XXX	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						151,796,737	151,796,737	151,567,176	151,610,992	0	187,695	0	187,695	8,794	151,796,737	(10,743)	0	(10,743)	1,835,204	XXX	XXX
8399997. Total - Bonds - Part 4						3,233,499,034	3,210,394,916	3,198,412,559	2,480,066,736	391	1,115,693	2,941,089	(1,825,005)	8,834,012	3,234,619,020	(9,513,179)	(10,759,793)	(20,272,971)	66,439,764	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						3,233,499,034	3,210,394,916	3,198,412,559	2,480,066,736	391	1,115,693	2,941,089	(1,825,005)	8,834,012	3,234,619,020	(9,513,179)	(10,759,793)	(20,272,971)	66,439,764	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,823	XXX	17	2	679	0	664	15	0	3,839	3,822	(16)	3,806	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,823	XXX	17	2	679	0	664	15	0	3,839	3,822	(16)	3,806	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,823	XXX	17	2	679	0	664	15	0	3,839	3,822	(16)	3,806	0	XXX	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,859,378	XXX	12,022,761	9,967,410	2,799,771	34,407	2,257,334	576,844	19,780	11,981,224	(16,536)	878,154	861,618	0	XXX	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						18,876	XXX	0	0	0	0	0	0	0	0	0	18,876	18,876	0	XXX	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						9,557,715	XXX	8,968,054	9,171,061	(203,008)	0	0	(203,008)	0	8,968,054	0	589,662	589,662	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						22,435,969	XXX	20,990,815	19,138,471	2,596,763	34,407	2,257,334	373,836	19,780	20,949,278	(16,536)	1,486,692	1,470,156	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						22,435,969	XXX	20,990,815	19,138,471	2,596,763	34,407	2,257,334	373,836	19,780	20,949,278	(16,536)	1,486,692	1,470,156	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						22,439,792	XXX	20,990,832	19,138,473	2,597,442	34,407	2,257,998	373,851	19,780	20,953,117	(12,714)	1,486,676	1,473,962	0	XXX	XXX
9999999 - Totals						3,255,938,826	XXX	3,219,403,391	2,499,205,209	2,597,833	1,150,100	5,199,087	(1,451,154)	8,853,792	3,255,572,136	(9,525,893)	(9,273,117)	(18,799,009)	66,439,764	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....13

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										7,220,626	5,433,458	0	38,763,744	XXX	38,763,743	10,946,970	(535)	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										7,220,626	5,433,458	0	38,763,744	XXX	38,763,743	10,946,970	(535)	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										7,220,626	5,433,458	0	38,763,744	XXX	38,763,743	10,946,970	(535)	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										7,220,626	5,433,458	0	38,763,744	XXX	38,763,743	10,946,970	(535)	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	(6,166,606)	XXX	(6,166,606)	(5,448,447)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	(6,166,606)	XXX	(6,166,606)	(5,448,447)	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	(6,166,606)	XXX	(6,166,606)	(5,448,447)	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	(6,166,606)	XXX	(6,166,606)	(5,448,447)	0	0	0	0	XXX	XXX
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate										341,903,274	0	9,124,225	318,577,689	XXX	505,931,949	(8,434,223)	0	0	0	60,208,998	XXX	XXX
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(60,823,692)	(4,500)	52,668,690	415,512,116	XXX	365,704,288	0	(16,655,992)	8,463,423	12,556,722	117,412,936	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										281,079,582	(4,500)	61,792,915	734,089,806	XXX	871,636,237	(8,434,223)	(16,655,992)	8,463,423	12,556,722	177,621,935	XXX	XXX
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										713,724,833	(7,270,574)	50,863,357	1,415,590,812	XXX	1,415,590,812	355,332,519	0	(9,519,913)	0	619,639,782	XXX	XXX
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(363,539)	0	(181,000)	(150,319)	XXX	(150,319)	(47,816)	0	175,930	0	0	XXX	XXX
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										925,974	169,833	8,806,494	32,473,597	XXX	32,473,597	27,672,067	2,310,085	(71,772)	0	31,125,856	XXX	XXX
0949999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	12,233,646	(15,826,178)	XXX	(15,826,178)	(56,080,875)	0	0	0	8,913,680	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										714,287,268	(7,100,742)	71,722,498	1,432,087,912	XXX	1,432,087,912	326,875,896	2,310,085	(9,415,755)	0	659,679,318	XXX	XXX
0989999999. Subtotal - Swaps - Replication - Credit Default										4,213,863	55,558,158	12,267,160	59,136,394	XXX	91,484,372	0	0	(1,585,838)	0	2,942,300,000	XXX	XXX
1029999999. Subtotal - Swaps - Replication										4,213,863	55,558,158	12,267,160	59,136,394	XXX	91,484,372	0	0	(1,585,838)	0	2,942,300,000	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	(7,270,574)	59,987,582	1,734,168,502	XXX	1,921,522,761	346,898,296	0	(9,519,913)	0	679,848,780	XXX	XXX
1169999999. Total Swaps - Credit Default										3,850,324	55,558,158	12,086,160	58,986,075	XXX	91,334,053	(47,816)	0	(1,409,908)	0	2,942,300,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										(59,897,718)	165,333	61,475,185	447,985,713	XXX	398,177,885	27,672,067	(14,345,907)	8,391,650	12,556,722	148,538,792	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	12,233,646	(15,826,178)	XXX	(15,826,178)	(56,080,875)	0	0	0	8,913,680	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										999,580,713	48,452,917	145,782,573	2,225,314,112	XXX	2,395,208,521	318,441,672	(14,345,907)	(2,538,170)	12,556,722	3,779,601,252	XXX	XXX
1219999999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	13,898,272	0	0	0	0	3,587,768	XXX	XXX
1229999999. Subtotal - Forwards - Hedging Other										0	0	0	16,302,048	XXX	16,302,048	10,597,381	5,704,668	0	0	1,640,658	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	16,302,048	XXX	30,200,320	10,597,381	5,704,668	0	0	5,228,426	XXX	XXX
1399999999. Subtotal - Hedging Effective										281,079,582	(4,500)	61,792,915	734,089,806	XXX	885,534,508	(8,434,223)	(16,655,992)	8,463,423	12,556,722	181,209,703	XXX	XXX
1409999999. Subtotal - Hedging Other										721,507,894	(1,667,284)	71,722,498	1,480,987,098	XXX	1,480,987,098	342,971,799	8,014,218	(9,415,755)	0	661,319,975	XXX	XXX
1419999999. Subtotal - Replication										4,213,863	55,558,158	12,267,160	59,136,394	XXX	91,484,372	0	0	(1,585,838)	0	2,942,300,000	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										1,006,801,339	53,886,374	145,782,573	2,274,213,298	XXX	2,458,005,978	334,537,576	(8,641,774)	(2,538,170)	12,556,722	3,784,829,678	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												(3,993,781)	0	0	0	0	186,456,585	186,456,585	85,473,500	XXX	XXX
1329999999. Subtotal - Long Futures												(3,993,781)	0	0	0	0	186,456,585	186,456,585	85,473,500	XXX	XXX
1349999999. Subtotal - Short Futures - Hedging Other												(30,391)	0	0	0	0	(5,471,950)	(5,471,950)	1,764,900	XXX	XXX
1389999999. Subtotal - Short Futures												(30,391)	0	0	0	0	(5,471,950)	(5,471,950)	1,764,900	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												(4,024,172)	0	0	0	0	180,984,635	180,984,635	87,238,400	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												(4,024,172)	0	0	0	0	180,984,635	180,984,635	87,238,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	4,161,161	4,161,161

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	4,161,161	0	4,161,161	196,203	(4,220,375)	196,203	87,238,400	87,238,400
0299999999. Total NAIC 1 Designation			2,028,204,655	3,411,852,097	(1,157,928,197)	225,719,245	3,711,972,952	(1,274,256,371)	409,511,926	3,784,829,678	3,784,829,678
0799999999. Total NAIC 6 Designation			0	20,289,397	0	20,289,397	20,289,397	0	20,289,397	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			2,028,204,655	3,436,302,655	(1,157,928,197)	250,169,804	3,732,458,553	(1,278,476,746)	429,997,526	3,872,068,078	3,872,068,078
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				3,436,302,655	(1,157,928,197)						

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				323,445,919	268,285,000	339,471,486	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				2,259,020,669	12,021,456,601	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	460,513	460,177	12/25/2036
31405D-3D-7	FNMA POOL NO 786596		1	783	784	08/01/2019
31405D-AS-6	FNMA POOL NO 785817		1	21,392	21,481	01/01/2020
31407F-AY-6	FNMA POOL NO 829023		1	43,853	44,088	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	22,127	22,269	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	8,026	8,133	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	26,438	26,555	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	36,537	36,793	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	42,808	42,981	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	51,657	51,624	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	81,818	81,607	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	95,289	94,962	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	72,575	72,280	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	101,986	102,023	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	190,208	189,872	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	121,954	121,982	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	119,124	119,896	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	67,713	68,310	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	86,448	87,164	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	102,190	103,105	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	152,404	152,827	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	200,348	201,447	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	130,384	131,161	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	115,347	115,613	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	308,565	308,909	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	96,862	96,864	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	112,048	112,016	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	43,660	43,814	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	138,826	137,586	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	111,890	110,868	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	137,669	137,235	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	203,287	201,140	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	501,954	500,023	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	219,589	218,388	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	203,232	202,180	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	552,790	552,612	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	123,707	123,798	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	142,411	141,851	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	101,776	102,824	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	206,963	212,287	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	201,147	198,349	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	495,716	494,748	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	161,200	161,639	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	265,671	262,981	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	268,743	270,106	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	237,365	238,700	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	3,004,076	2,972,376	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	1,184,915	1,172,876	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	709,020	701,672	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	300,063	301,935	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	893,860	888,079	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	420,538	421,951	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,558,079	1,565,771	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,371,823	2,409,014	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				17,629,369	17,619,726	XXX
3199999. Total - U.S. Special Revenues Bonds				17,629,369	17,619,726	XXX
00168@-AD-8	ALS Group General Partnership Senior Note		2	1,395,556	1,394,998	07/19/2019
502175-B8-0	LTC Properties Inc Series C Senior Note		2	1,901,588	1,897,197	11/22/2021
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	10,901,221	10,880,982	02/14/2020
166764-BQ-2	CHEVRON CORP CORP FLOATER		1FE	6,704,962	6,695,989	03/03/2020
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		1FE	5,558,229	5,579,267	03/30/2020
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN FLOATER		1FE	38,569,314	38,507,221	03/16/2020
46361*-AT-3	Irvine/Land Co LLC Senior Note		1FE	14,817,367	14,817,665	07/05/2019
24715@-AD-6	Deloitte LLP Series B Senior Note		1	584,606	581,249	09/17/2019
014482-B#-9	Alexander & Baldwin, Inc. Series D Senior Note		2	265,101	265,310	03/09/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	6,291,049	6,277,490	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	6,960,341	6,972,222	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1FE	13,897,525	13,937,065	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,824,495	2,816,549	09/02/2020
Y3175#-AD-4	Henland Finance Limited Senior Note		1	279,556	279,000	07/25/2019
D0003*-AA-1	ADM Germany GmbH Senior Note		1	3,199,766	3,171,109	02/05/2021
44932H-AD-5	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	16,747,673	16,739,972	09/06/2019
037833-CZ-1	APPLE COMPUTER INC CORPORATE		1FE	18,102,690	18,133,157	09/12/2019
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	8,104,741	8,090,987	09/04/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	5,304,119	5,300,991	11/13/2019
679580-D8-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	914,477	914,301	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	8,434,768	8,481,586	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	5,184,513	5,186,382	11/20/2020
17325F-AP-3	CITIBANK NA CORP FLOATER		1FE	26,534,907	26,504,956	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	9,732,079	9,723,134	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	4,130,780	4,117,663	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1FE	7,172,726	7,156,338	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		1FE	15,320,751	15,317,075	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	20,931,034	20,924,965	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	1,122,210	1,115,998	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	6,282,888	6,277,490	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	19,590,706	19,529,968	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	16,764,245	16,739,972	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	7,001,145	6,974,988	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1FE	16,523,946	16,502,823	05/21/2021
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	178,488	178,488	06/30/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2	278,598	279,000	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	2,542,123	2,455,196	03/31/2023
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1FE	41,888,851	41,831,047	12/27/2019
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	15,234,061	15,205,475	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	12,006,418	11,955,130	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	27,977,795	27,899,954	04/30/2021
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT		1FE	27,925,343	27,899,954	10/21/2019
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1FE	29,352,369	29,294,951	06/12/2020
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1FE	17,339,832	17,297,971	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	27,933,155	27,899,954	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	1,056,586	1,048,866	07/16/2020
Q7160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	704,665	694,783	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	1,066,433	1,049,038	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	11,201,050	11,159,981	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	12,574,439	12,554,979	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1FE	27,957,149	27,899,954	07/13/2020
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	6,982,591	6,972,590	12/30/2019
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1FE	16,084,184	16,042,473	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	6,964,085	6,754,692	06/09/2021
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICATE OF DEPOSIT		1FE	34,885,405	34,874,942	10/01/2019

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
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	9,482,000	9,485,984	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	2,935,208	2,929,495	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1FE	24,593,698	24,551,959	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1FE	5,068,797	5,049,130	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	28,013,786	27,899,954	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	10,108,767	10,043,983	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	14,025,307	13,949,977	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	10,978,560	10,936,782	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	13,783,837	13,754,677	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1FE	2,411,053	2,370,118	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	1,681,346	1,673,997	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	3,506,327	3,487,494	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,404,236	1,394,998	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1FE	13,936,724	13,941,184	04/01/2021
74263#-AC-9	Principal US Property Sep Acct Senior Note		1	4,882,241	4,829,715	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	2,930,295	2,817,895	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	12,322,149	12,345,730	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2Z	4,271,878	4,184,993	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	2,303,333	2,273,846	02/22/2022
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN		1FE	4,521,797	4,505,614	03/16/2020
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1FE	7,988,084	7,979,387	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1FE	25,052,605	24,945,509	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	3,410,570	3,408,880	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	2,873,880	2,866,800	03/15/2021
Q9389#-AE-0	Vector Limited Senior Note		2FE	2,810,238	2,775,373	10/14/2021
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note		2FE	3,261,030	3,240,826	06/30/2020
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	1,394,970	1,394,998	11/16/2020
744516-F8-9	Public Service Company of NC SENIOR NOTE		2	7,379,859	7,339,644	02/16/2021
731068-A@-1	Polaris Industries Inc. Senior Note		2	3,215,291	3,205,599	05/03/2021
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		1FE	8,992,445	8,914,603	05/14/2021
217020-C@-3	Coorstek, Inc Senior Note		2FE	5,165,030	5,144,069	07/19/2021
98259@-AC-4	Wurth Group of North America Senior Note		1	4,100,746	4,063,322	09/22/2021
44855#-AW-0	Hy Vee, Inc. Senior Note		2	5,498,904	5,478,154	12/15/2021
39063#-AE-8	Great Lakes Hydro America LLC Dent in a Project		2Z	4,188,299	4,184,993	01/31/2022
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	2,516,972	2,510,996	05/16/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1FE	13,133,434	13,112,978	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2FE	2,257,709	2,230,707	06/01/2022
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		2	3,961,599	3,946,426	06/14/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2	649,062	645,128	12/14/2022
84167#-AC-3	Southeastern Freight Lines, In Senior Note		2	2,650,730	2,639,315	06/30/2023
74941@-AA-3	RDO Equipment Co Senior Secured Note		3	5,968,938	5,939,523	09/18/2025
C6574#-AB-2	North West Company, Inc. Senior Secured Note		2	3,936,399	3,884,445	06/16/2021
C1465*-AF-0	CGI Group Inc Senior Note		2	2,162,041	2,152,478	12/15/2021
C0445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	6,136,741	6,115,669	08/23/2024
C1465*-AK-9	CGI Group Inc Senior Note		2	16,388,223	16,299,444	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT		1FE	6,974,291	6,962,502	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	4,192,804	4,153,092	09/01/2021
87946F-A*-1	Teleperformance S.A. Senior Note		2	4,725,706	4,703,796	12/09/2021
G9523#-AF-5	Weir Group plc Senior Note		2	2,198,948	2,189,055	02/16/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				986,531,577	983,910,710	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
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	157	160	06/25/2029
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	11,282	11,305	09/25/2019
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	19,986	17,879	03/25/2020
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	16,639	6,352	04/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	124,268	119,311	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				172,335	155,009	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FM	6,825,424	7,102,989	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	382,870	385,180	11/10/2048
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	163,655	173,109	10/10/2046
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FM	2,200,824	2,198,152	03/10/2050
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	80,023	80,108	08/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF		1FM	810,497	814,058	08/31/2020
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	171,104	171,317	07/15/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,361,339	2,317,860	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,585,769	4,537,918	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1FM	2,794,886	2,778,267	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	11,258,582	11,044,943	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,587,363	4,514,502	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	3,639,019	3,569,516	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FM	1,036,958	1,019,644	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1FM	9,458,164	9,230,018	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1FM	1,647,112	1,624,204	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FE	2,080,863	2,054,604	10/10/2046
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	52,698	50,831	11/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	2,726,685	2,665,602	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	10,935,982	10,735,262	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	493,652	480,432	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1FE	16,777,529	16,598,468	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1FM	6,698,203	6,531,277	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FE	9,509,609	9,349,196	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	6,282,937	6,116,869	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1FM	7,096,023	6,917,225	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1FM	738,901	718,833	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1FE	3,027,648	2,974,212	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FE	9,103,699	8,943,135	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	13,427,967	13,154,021	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1FM	13,569,158	13,300,746	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1FM	5,919,765	5,874,493	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1FM	13,186,457	12,814,833	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1FM	9,260,234	9,019,806	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,902,913	2,877,614	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	19,173,129	19,074,888	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1FE	4,238,433	4,192,522	05/10/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				209,206,077	206,006,650	XXX
B8AOZO-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	677,475	676,933	07/23/2019
B8AOZO-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	687,153	686,602	07/23/2019
B8AOZO-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	719,481	718,555	08/06/2019
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	183,008	183,193	02/22/2022
87244A-BA-7	WIND RIVER CLO LTD CLO		1FE	17,255,691	17,256,405	01/15/2026
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	4,858,264	4,854,592	11/15/2021
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		1FE	7,318,182	7,309,788	01/15/2022
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	7,303,734	7,281,888	01/18/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,867,329	1,867,344	07/20/2022
04964H-AL-2	Atrium VIII CLO		1FE	0	0	10/23/2024
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	2,750,327	2,747,431	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	8,045,875	8,046,224	10/18/2026
53261@-AL-7	LIMEROCK CLO CLO		1FE	7,798,990	7,797,359	10/20/2026
30284@-AF-9	FNBM LLC Sr. Secured Note		1FE	4,670,705	4,659,292	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	84,493	84,811	05/31/2022

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	4,162,462	4,157,424	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	78,760	79,049	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1FE	1,641,412	1,643,245	01/20/2023
95168Q-AN-0	WEST CLO LTD CLO		1FE	612,188	612,108	11/07/2025
828428-AJ-1	SILVERMORE CLO CLO		1FE	8,854,475	8,851,427	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1FE	2,420,044	2,419,439	07/15/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO		1FE	5,134,531	5,135,886	07/25/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	6,976,156	6,974,988	07/17/2026
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	5,871,462	5,858,990	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	2,204,056	2,204,710	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	3,465,192	3,454,260	08/13/2025
89640P-AH-6	TRINITAS CLO I LTD CLO		1FE	7,056,150	7,056,146	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		1FE	784,021	784,016	04/15/2026
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	4,583,108	4,580,945	07/17/2026
951680-AJ-6	WEST CLO CLO		1FE	4,595,592	4,602,096	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	4,005,139	3,996,887	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1FE	5,556,146	5,579,991	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1FE	10,075,733	10,113,733	07/20/2027
65479B-AC-4	NISSAN AUTO ABS FLOATER		1FE	72,107	72,104	12/16/2019
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	4,816	4,817	03/20/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	371,322	371,552	10/15/2020
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	2,724,571	2,723,076	10/20/2020
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	2,994,309	2,992,420	11/16/2020
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	67,055	67,099	02/15/2021
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	7,007,775	7,002,888	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1FE	1,253,672	1,255,442	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,315,108	2,315,623	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	3,237,648	3,236,395	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1FE	1,986,121	1,980,780	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	556,398	557,960	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	9,406,342	9,345,815	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	6,465,828	6,361,130	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,403,485	2,402,711	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	7,848,681	7,810,181	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	819,851	819,303	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	2,287,942	2,294,623	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1FE	2,166,872	2,168,697	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1FE	5,404,812	5,378,592	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	2,882,150	2,871,178	02/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,960,278	3,944,808	08/25/2047
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOATER		1FE	1,957,069	1,957,220	05/25/2066
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2FE	840,071	838,648	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1FE	19,251,052	19,315,952	01/15/2024
03765Y-AL-8	APIDOS CLO		1FE	5,622,161	5,649,741	01/15/2027
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	2,494,793	2,501,017	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	8,351,173	8,369,986	04/22/2027
67091Y-AJ-3	OCP CLO		1FE	5,574,862	5,579,991	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	13,907,093	13,949,977	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	2,776,424	2,789,995	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	9,696,616	9,764,984	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	20,954,344	21,064,465	01/18/2028
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	4,648,582	4,645,112	07/20/2020
34531J-AB-1	FORD AUTO ASSET BACKED		1FE	3,471,950	3,469,047	12/15/2020
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,367,688	2,362,250	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,193,858	2,192,765	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1FE	2,909,471	2,873,608	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,684,751	2,650,285	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	11,771,894	11,661,467	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1FE	3,725,248	3,682,356	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	5,156,379	5,049,527	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	2,847,678	2,789,410	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	176,694	171,958	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	429,479	418,337	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	12,773,524	12,847,929	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	230,354	229,115	05/15/2029
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	2,009,030	2,010,080	05/26/2043
63940T-AA-5	NAVIENT FFELP ABS FLOATER		1FE	815,363	816,094	03/25/2067
338422-AQ-1	FLAGSHIP CLO		1FE	5,688,269	5,691,729	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	10,858,980	10,881,018	11/15/2026
00164M-DU-4	ALM LOAN FUNDING CLO		1FE	5,011,501	5,021,992	04/16/2027
83609G-AL-9	SOUND POINT CLO I LTD CLO		1FE	2,873,717	2,873,695	07/20/2027
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	18,631,768	18,692,969	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	9,721,782	9,764,984	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	16,362,941	16,439,274	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,379,788	4,296,153	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	7,205,296	7,057,937	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	7,086,388	6,918,476	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	14,897,085	14,907,117	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	1,857,556	1,841,339	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,617,290	4,519,356	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	5,563,853	5,578,440	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1FE	8,285,094	8,145,940	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	6,466,087	6,332,079	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	2,661,858	2,641,761	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1FE	7,561,342	7,532,988	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,744,568	2,724,821	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1FE	3,204,125	3,178,153	01/15/2027
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	935,009	933,300	11/15/2021
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	3,484,480	3,431,133	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	4,071,472	4,017,445	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	2,283,874	2,285,233	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	4,082,563	4,017,452	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	21,289,342	21,273,715	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	17,569,829	17,569,023	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,842,551	3,812,939	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,993,769	3,960,999	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	21,261,188	21,203,965	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,467,358	2,426,973	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	7,266,364	7,141,855	11/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		1FE	3,122,179	3,115,328	04/15/2021
30284@-AK-8	FNBM LLC Senior Secured Note		1FE	2,154,689	2,112,903	06/29/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1FE	2,824,701	2,789,775	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	2,234,854	2,176,086	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	5,264,773	5,160,842	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	9,338,750	9,095,195	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	7,718,377	7,531,731	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,459,340	2,427,057	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	971,621	948,550	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,935,091	2,901,554	10/22/2024
34530N-AA-5	FORD AUTO ASSET BACKED		1FE	5,705,398	5,697,035	04/15/2026
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	5,586,437	5,495,398	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,408,837	3,376,765	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	10,581,374	10,455,607	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1FE	3,312,505	3,313,099	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1FE	2,892,470	2,901,595	08/15/2024
053633-AG-8	AVERY PT III CLO LTD CLO		1FE	508,167	507,301	01/18/2025

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
69700A-AA-3	PALLMER SQUARE CLO		1FE	1,617,175	1,613,814	10/15/2025
10302V-BA-2	BOWPK_14-1A CLO		1FE	1,524,426	1,520,519	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	3,372,529	3,370,610	07/20/2026
87249F-AC-8	TPG CLO		1FE	2,773,675	2,765,362	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1FE	5,582,767	5,579,991	07/20/2028
05875F-AQ-0	BALLYROCK LTD CLO		1FE	12,556,844	12,554,979	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	11,287,767	11,299,481	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	6,694,958	6,695,989	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	977,072	974,749	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1FE	20,960,006	20,924,965	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	7,403,247	7,365,401	01/20/2022
30284@-AN-2	FNBM LLC Senior Secured		1FE	24,276,138	24,013,794	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1FE	2,256,818	2,231,534	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1FE	3,475,400	3,463,495	01/15/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	2,359,707	2,315,389	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	5,275,781	5,256,286	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	6,298,903	6,193,441	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1FE	5,769,101	5,690,083	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1FE	16,391,233	16,391,223	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1FE	6,974,988	6,974,988	01/15/2028
87248V-AC-4	TPG CLO		1FE	5,547,745	5,550,786	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1FE	11,927,218	11,927,230	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1FE	2,511,107	2,510,996	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1FE	9,627,767	9,625,484	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1FE	5,860,770	5,858,990	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1FE	8,789,280	8,791,961	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1FE	17,018,870	17,018,972	05/21/2029
949496-BA-0	WELLFLEET CLO LTD CLO		1FE	5,626,001	5,628,816	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1FE	13,949,977	13,949,977	01/15/2030
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO		1FE	8,214,742	8,194,947	07/15/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				904,320,743	901,278,586	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,100,230,732	2,091,350,955	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				986,531,577	983,910,710	XXX
6599999. Total - Residential Mortgage-Backed Securities				17,801,703	17,774,735	XXX
6699999. Total - Commercial Mortgage-Backed Securities				209,206,077	206,006,650	XXX
6799999. Total - Other Loan-Backed and Structured Securities				904,320,743	901,278,586	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				2,117,860,101	2,108,970,681	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			350,507	344,180	
000000-00-0	706102103,Compton,California			216,618	213,932	
000000-00-0	706102237,Goleta,California			47,473	45,583	
000000-00-0	706102343,Lawrenceville,Georgia			253,516	250,207	
000000-00-0	706103071,Santa Barbara,California			411,660	404,039	
000000-00-0	706103612,Cockeysville,Maryland			866,921	864,570	
000000-00-0	706103872,Laurel,Maryland			14,122	13,651	
000000-00-0	706104758,Laurel,Maryland			75,936	76,159	
000000-00-0	706105652,Evansville,Indiana			107,486	107,344	
000000-00-0	706108215,White Plains,New York			1,695,599	1,698,195	
000000-00-0	706108279,Washington,District of Columbia			3,118,177	3,136,855	
000000-00-0	706108281,Owings Mills,Maryland			2,172,655	2,186,074	
000000-00-0	706108282,Wayne,New Jersey			1,868,206	1,879,745	
000000-00-0	706108283,Boulder,Colorado			1,697,531	1,708,015	
000000-00-0	706108284,Alexandria,Virginia			1,130,150	1,137,130	
000000-00-0	706108285,Fairfax,Virginia			2,449,426	2,464,555	
000000-00-0	706108289,Mira Loma,California			727,748	708,904	
000000-00-0	706108299,San Jose,California			1,750,806	1,743,418	
000000-00-0	706108311,Boston,Massachusetts			1,280,901	1,281,224	
000000-00-0	706108373,North Miami Beach,Florida			140,739	140,438	
000000-00-0	706108384,Danbury,Connecticut			1,398,479	1,395,807	
000000-00-0	706108385,Austin,Texas			1,161,609	1,161,989	
000000-00-0	706108396,Danbury,Connecticut			128,142	127,897	
000000-00-0	706108397,Danbury,Connecticut			65,028	64,904	
000000-00-0	706108411,Houston,Texas			1,245,437	1,239,888	
000000-00-0	706108420,New York,New York			2,017,614	1,984,916	
000000-00-0	706108424,Houston,Texas			2,381,449	2,335,380	
000000-00-0	706108429,Carlisle,Pennsylvania			66,796	66,635	
000000-00-0	706108456,Bensalem,Pennsylvania			439,795	433,721	
000000-00-0	706108472,District Heights,Maryland			3,628,826	3,583,405	
000000-00-0	706108481,Peabody,Massachusetts			1,779,394	1,773,029	
000000-00-0	706108523,Costa Mesa,California			2,706,572	2,667,283	
000000-00-0	706108526,Dallas,Texas			1,135,426	1,130,166	
000000-00-0	706108536,Ontario,California			1,553,319	1,547,456	
000000-00-0	706108560,Portland,Oregon			1,251,253	1,245,670	
000000-00-0	706108572,Pico Rivera,California			863,394	859,730	
000000-00-0	706108573,Washington,District of Columbia			1,072,409	1,070,609	
000000-00-0	706108583,Chino,California			498,456	494,175	
000000-00-0	706108587,Novi,Michigan			813,843	809,611	
000000-00-0	706108642,Miami,Florida			2,678,240	2,606,003	
000000-00-0	706108674,Rochester,New York			468,158	463,987	
000000-00-0	706108713,Farmington,Connecticut			1,908,038	1,824,781	
000000-00-0	706108726,Ontario,California			394,471	383,862	
000000-00-0	706108728,Thousand Oaks,California			389,796	392,358	
000000-00-0	706108813,Beaverton,Oregon			1,703,337	1,650,333	
000000-00-0	706108855,Jersey City,New Jersey			5,976,105	5,975,898	
000000-00-0	706108856,Oak Brook,Illinois			8,091,552	8,075,003	
000000-00-0	706108858,Boca Raton,Florida			4,190,638	4,184,063	
000000-00-0	706108859,Happy Valley,Oregon			2,574,160	2,491,694	
000000-00-0	706108873,Los Angeles,California			754,909	757,019	
000000-00-0	706108878,Richardson,Texas			3,912,324	3,817,723	
000000-00-0	706108909,Des Plaines,Illinois			398,509	395,024	
000000-00-0	706108919,La Grange,Illinois			612,471	607,116	
000000-00-0	706108920,Palatine,Illinois			94,808	93,979	
000000-00-0	706108930,San Diego,California			1,191,996	1,176,232	
000000-00-0	706108931,San Diego,California			2,890,454	2,822,114	
000000-00-0	706108979,Atlanta,Georgia			2,969,088	2,900,535	
000000-00-0	706108983,Ontario,California			228,100	226,315	
000000-00-0	706108997,Irvine,California			1,261,938	1,244,501	
000000-00-0	706109005,Portland,Oregon			128,533	127,973	
000000-00-0	706109009,Chicago,Illinois			1,750,999	1,743,766	
000000-00-0	706109012,River Grove,Illinois			1,413,575	1,393,488	
000000-00-0	706109013,McDonough,Georgia			76,180	76,087	
000000-00-0	706109019,Joliet,Illinois			256,248	255,934	
000000-00-0	706109020,Belcamp,Maryland			171,934	171,723	

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Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	706109021,Groveport,Ohio			130,185	130,025	
000000-00-0	706109022,Groveport,Ohio			133,491	133,327	
000000-00-0	706109023,Grove City,Ohio			122,690	122,540	
000000-00-0	706109024,Memphis,Tennessee			299,915	299,547	
000000-00-0	706109025,Memphis,Tennessee			149,877	149,861	
000000-00-0	706109026,Memphis,Tennessee			107,040	106,909	
000000-00-0	706109027,Fort Worth,Texas			133,932	133,768	
000000-00-0	706109038,Belcamp,Maryland			174,491	174,277	
000000-00-0	706109117,Middletown,Pennsylvania			185,920	185,901	
000000-00-0	706109121,Phoenix,Arizona			338,241	337,315	
000000-00-0	706109123,University Park,Illinois			543,625	542,135	
000000-00-0	706109133,Richardson,Texas			212,373	206,511	
000000-00-0	706109193,O Fallon,Missouri			181,118	180,622	
000000-00-0	706109194,O Fallon,Missouri			269,181	268,443	
000000-00-0	706109195,O Fallon,Missouri			53,838	53,690	
000000-00-0	706109238,Austin,Texas			3,152,529	3,156,836	
000000-00-0	706109240,Rancho Mirage,California			939,051	940,334	
000000-00-0	706109242,Houston,Texas			1,117,918	1,119,446	
000000-00-0	706109243,Austin,Texas			1,676,877	1,679,168	
000000-00-0	706109244,Indianapolis,Indiana			782,543	783,612	
000000-00-0	706109247,Minneapolis,Minnesota			572,044	564,054	
000000-00-0	706109253,Parker,Colorado			1,247,651	1,242,757	
000000-00-0	706109256,Pittsburgh,Pennsylvania			1,274,427	1,276,168	
000000-00-0	706109304,Fort Worth,Texas			2,097,203	2,109,132	
000000-00-0	706109321,Vancouver,Washington			22,024	21,556	
000000-00-0	706109322,Gresham,Oregon			17,061	16,698	
000000-00-0	706109323,Tualatin,Oregon			7,487	7,327	
000000-00-0	706109324,Beaverton,Oregon			15,403	15,076	
000000-00-0	706109325,Salem,Oregon			20,601	20,163	
000000-00-0	706109326,Salem,Oregon			12,520	12,254	
000000-00-0	706109327,Medford,Oregon			13,716	13,425	
000000-00-0	706109328,Bend,Oregon			13,324	13,041	
000000-00-0	706109329,Tillamook,Oregon			12,906	12,632	
000000-00-0	706109330,Auburn,Washington			17,617	17,243	
000000-00-0	706109331,Yelm,Washington			15,869	15,532	
000000-00-0	706109332,Longview,Washington			30,730	30,076	
000000-00-0	706109333,Billings,Montana			32,813	32,116	
000000-00-0	706109334,Idaho Falls,Idaho			29,966	29,329	
000000-00-0	706109335,Boise,Idaho			35,027	34,282	
000000-00-0	706109336,Sparks,Nevada			39,716	38,871	
000000-00-0	706109394,Corvallis,Oregon			15,860	15,523	
000000-00-0	706109406,Georgetown,Texas			8,776,121	8,766,469	
000000-00-0	706109441,San Francisco,California			2,267,757	2,208,790	
000000-00-0	706109462,Raleigh,North Carolina			1,234,805	1,232,420	
000000-00-0	706109487,Seattle,Washington			7,412,893	7,428,838	
000000-00-0	706109489,The Colony,Texas			1,179,127	1,180,260	
000000-00-0	706109576,Houston,Texas			30,876	30,915	
000000-00-0	706109577,Houston,Texas			282,668	282,746	
000000-00-0	706109610,Spring,Texas			339,773	339,671	
000000-00-0	706109674,Torrance,California			3,758,055	3,752,904	
000000-00-0	706109680,Newnan,Georgia			2,226,672	2,218,423	
000000-00-0	706109686,Houston,Texas			386,412	386,228	
000000-00-0	706109698,Phoenix,Arizona			2,069,911	2,070,128	
000000-00-0	706109717,Irving,Texas			1,903,527	1,874,471	
000000-00-0	706109755,Memphis,Tennessee			899,060	895,799	
000000-00-0	706109756,Memphis,Tennessee			290,085	289,034	
000000-00-0	706109757,Memphis,Tennessee			125,434	124,979	
000000-00-0	706109758,Memphis,Tennessee			265,268	264,306	
000000-00-0	706109759,Memphis,Tennessee			62,167	61,942	
000000-00-0	706109760,Memphis,Tennessee			653,639	651,269	
000000-00-0	706109863,Corte Madera,California			833,744	833,744	
000000-00-0	706109920,Raleigh,North Carolina			435,727	433,673	
000000-00-0	706109966,Bedford,Pennsylvania			163,770	163,065	
000000-00-0	706109972,Memphis,Tennessee			174,017	171,295	
000000-00-0	706109973,Memphis,Tennessee			98,912	97,364	
000000-00-0	706109974,Memphis,Tennessee			63,602	62,607	
000000-00-0	706109975,Groveport,Ohio			64,045	63,043	
000000-00-0	706109976,Groveport,Ohio			79,781	78,533	
000000-00-0	706109977,Grove City,Ohio			38,103	37,507	
000000-00-0	706109978,Belcamp,Maryland			67,875	66,813	
000000-00-0	706109979,Belcamp,Maryland			48,482	47,723	
000000-00-0	706109980,Joliet,Illinois			124,136	122,193	
000000-00-0	706109981,McDonough,Georgia			36,763	36,188	
000000-00-0	706109982,Fort Worth,Texas			54,801	53,943	
000000-00-0	706109983,Middletown,Pennsylvania			64,003	63,001	
000000-00-0	706109984,Philadelphia,Pennsylvania			127,386	125,392	
000000-00-0	706109986,Fairburn,Georgia			91,450	90,473	
000000-00-0	706109987,University Park,Illinois			185,449	183,468	
000000-00-0	706109988,O Fallon,Missouri			10,955	10,838	
000000-00-0	706109989,O Fallon,Missouri			57,693	57,077	
000000-00-0	706109990,O Fallon,Missouri			65,553	64,852	
000000-00-0	706109991,Phoenix,Arizona			46,100	45,608	
000000-00-0	706109997,San Diego,California			3,626,397	3,626,397	
000000-00-0	706110025,Grapevine,Texas			2,343,512	2,343,512	
000000-00-0	706110028,Santa Fe Springs,California			381,095	374,561	
000000-00-0	706110102,Buena Park,California			2,091,721	2,064,869	
000000-00-0	706110131,St Petersburg,Florida			1,770,834	1,770,770	
000000-00-0	706110135,Seattle,Washington			21,723,156	21,562,500	
000000-00-0	706110179,Peabody,Massachusetts			521,746	518,240	
000000-00-0	706110184,Reston,Virginia			2,934,745	2,899,024	
000000-00-0	706110193,Branford,Connecticut			656,189	646,398	
000000-00-0	706110200,Fremont,California			1,749,327	1,749,327	
000000-00-0	706110291,Redmond,Washington			410,155	403,121	
000000-00-0	706110310,Costa Mesa,California			16,750,191	16,530,853	
000000-00-0	706110365,Walnut Creek,California			5,346,584	5,240,331	
000000-00-0	706110377,Tampa,Florida			5,055,260	5,055,260	
000000-00-0	706110388,Marquette,Michigan			14,852	14,527	
000000-00-0	706110389,Cadillac,Michigan			4,014	3,926	
000000-00-0	706110390,Baltimore,Maryland			7,025	6,871	
000000-00-0	706110391,Frederick,Maryland			30,105	29,446	
000000-00-0	706110392,Pikesville,Maryland			201	195	
000000-00-0	706110393,Vancouver,Washington			1,602	1,553	
000000-00-0	706110394,Gresham,Oregon			849	823	
000000-00-0	706110395,Tualatin,Oregon			654	634	
000000-00-0	706110396,Beaverton,Oregon			536	520	
000000-00-0	706110397,Salem,Oregon			859	833	
000000-00-0	706110398,Salem,Oregon			909	882	
000000-00-0	706110399,Medford,Oregon			1,044	1,012	
000000-00-0	706110400,Bend,Oregon			650	631	
000000-00-0	706110401,Tillamook,Oregon			855	829	
000000-00-0	706110402,Auburn,Washington			1,136	1,102	
000000-00-0	706110403,Yelm,Washington			658	638	
000000-00-0	706110404,Longview,Washington			640	621	
000000-00-0	706110405,Corvallis,Oregon			915	887	
000000-00-0	706110406,Billings,Montana			2,220	2,171	
000000-00-0	706110407,Idaho Falls,Idaho			1,220	1,183	

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(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	706110408,Boise,Idaho			2,529	2,473	
000000-00-0	706110409,Sparks,Nevada			1,790	1,751	
000000-00-0	706110434,Delray Beach,Florida			4,645,342	4,645,342	
000000-00-0	706110472,Waco,Texas			7,884,527	7,884,527	
000000-00-0	706110503,Frisco,Texas			4,846,222	4,846,222	
000000-00-0	706110719,Charlotte,North Carolina			8,976,540	8,980,995	
000000-00-0	717609472,St Helena,California			861,845	867,502	
000000-00-0	717610303,East Prairie,Missouri			173,009	173,608	
000000-00-0	717610474,Portland,Arkansas			1,113,282	1,117,267	
000000-00-0	717610547,Pipestone,Minnesota			89,293	88,652	
000000-00-0	717610607,Wilmot,Arkansas			363,965	364,897	
000000-00-0	717610662,Mayersville,Mississippi			1,713,096	1,716,640	
000000-00-0	717610687,Bernie,Missouri			284,342	283,818	
000000-00-0	717610689,Hayes,South Dakota			582,340	582,934	
000000-00-0	717610704,Hickman,Kentucky			135,977	136,980	
000000-00-0	717610790,Lost Hills,California			2,850,988	2,805,480	
000000-00-0	717610827,Somerton,Arizona			231,445	225,990	
000000-00-0	717610865,Shaw,Mississippi			893,908	895,716	
000000-00-0	717611008,Pipestone,Minnesota			180,226	178,560	
000000-00-0	717611016,Sisseton,South Dakota			1,266,765	1,260,839	
000000-00-0	717611173,Shaw,Mississippi			130,922	129,366	
000000-00-0	717611187,Ortley,South Dakota			1,164,611	1,165,968	
000000-00-0	717611188,Marion,Arkansas			139,498	138,067	
000000-00-0	717611260,Brawley,California			515,675	516,272	
000000-00-0	717611398,Madera,California			2,166,102	2,157,101	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				251,061,472	249,484,927	XXX
90276J-FB-7	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			20,924,965	20,924,965	09/03/2019
65475M-V1-5	Nissan Motor Accep Corp. COMMERCIAL PAPER			17,253,881	17,253,881	08/01/2019
29366G-W9-8	ENTERGY CORP COMMERCIAL PAPER			11,094,882	11,094,882	09/09/2019
14042R-BU-4	CAPITAL ONE BANK USA NA CORP FLOATER			4,883,611	4,883,611	09/13/2019
65475M-WG-1	Nissan Motor Accep Corp. COMMERCIAL PAPER			2,702,209	2,702,209	09/16/2019
65475M-WH-9	Nissan Motor Accep Corp. COMMERCIAL PAPER			4,156,884	4,156,884	09/17/2019
37790B-WL-1	GLENCORE FUNDING LLC COMMERCIAL PAPER			16,222,829	16,222,829	09/20/2019
91842K-WR-3	VW CREDIT INC COMMERCIAL PAPER			13,849,335	13,849,335	09/25/2019
31677Q-BH-1	FIFTH THIRD BK CINCINNATI BANK NOTE			4,169,915	4,169,915	09/27/2019
93142X-XG-1	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			13,822,273	13,822,273	10/16/2019
93142X-XN-6	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			11,052,089	11,052,089	10/22/2019
07787Q-VF-0	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER			9,034,615	9,034,615	08/15/2019
07787Q-WT-9	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER			6,925,032	6,925,032	09/27/2019
81685M-UN-1	SEMPRA GLOBAL COMMERCIAL PAPER			13,926,215	13,926,215	07/22/2019
29251V-VC-7	ENBRIDGE (US) INC COMMERCIAL PAPER			4,171,127	4,171,127	08/12/2019
81685M-WJ-8	SEMPRA GLOBAL COMMERCIAL PAPER			2,771,995	2,771,995	09/18/2019
26876B-WR-8	ENI FINANCE COMMERCIAL PAPER			1,385,500	1,385,500	09/25/2019
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior Note			1,876,024	1,876,024	12/02/2019
42241@-AB-5	Hearst Communications, Inc. Guaranteed Senior Note			5,628,082	5,628,082	12/02/2019
44855#-AT-7	Hy Vee, Inc. Series R Senior Note			4,225,368	4,225,368	01/15/2020
07787Q-V1-1	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER			2,783,100	2,783,100	08/01/2019
05531N-V1-1	BAT INTL FIN PLC COMMERCIAL PAPER			2,783,076	2,783,076	08/01/2019
89233L-BZ-7	TOYOTA MOTOR FIN (NET) BV COMMERCIAL PAPER			2,789,995	2,789,995	03/20/2020
B8A6B7-XA-2	CARMX_AUTO ABS FLOATER			2,636,546	2,636,546	02/14/2020
B8A6C8-05-6	CARMX_AUTO ABS FLOATER			5,273,091	5,273,091	02/14/2020
B8A6CY-YS-2	CARMX_AUTO ABS FLOATER			6,214,715	6,214,715	02/14/2020
B8A6DV-3M-4	CARMX_AUTO ABS FLOATER			4,708,117	4,708,117	02/14/2020
B8A6EQ-4Q-4	CARMX_AUTO ABS FLOATER			941,623	941,623	02/14/2020
B8A6FQ-4T-7	CARMX_AUTO ABS FLOATER			941,623	941,623	02/14/2020
B8A6GH-3U-4	CARMX_AUTO ABS FLOATER			941,623	941,623	02/14/2020
B8A6HD-QU-7	CARMX_AUTO ABS FLOATER			941,623	941,623	02/14/2020
B8A6JD-8C-5	CARMX_AUTO ABS FLOATER			5,084,767	5,084,767	02/14/2020
B8A6JY-QM-7	CARMX_AUTO ABS FLOATER			2,824,870	2,824,870	02/14/2020
B8A6KJ-7V-9	CARMX_AUTO ABS FLOATER			7,337,688	7,337,688	02/14/2020
B8A6KY-ZZ-6	CARMX_AUTO ABS FLOATER			3,013,195	3,013,195	02/14/2020
B8A6LV-C6-0	CARMX_AUTO ABS FLOATER			3,201,520	3,201,520	02/14/2020
B8A6N6-9C-4	CARMX_AUTO ABS FLOATER			6,403,039	6,403,039	02/14/2020
B8A6PH-R0-4	CARMX_AUTO ABS FLOATER			6,026,390	6,026,390	02/14/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				234,923,434	234,923,434	XXX
53947B-AU-4	LLOYDS BANK CORPORATE MARKETS CERTIFICATE OF DEPOSIT			5,579,991	5,579,991	10/09/2019
9099999. Total - Cash (Schedule E Part 1 type)				5,579,991	5,579,991	XXX
70109M-UC-6	PARKER HANNIFIN CORP COMMERCIAL PAPER			1,630,480	1,630,480	07/12/2019
70109M-UH-5	PARKER HANNIFIN CORP COMMERCIAL PAPER			1,950,662	1,950,662	07/17/2019
G1846@-AK-3	Capita Holdings Limited Senior Note			4,116,202	4,116,202	07/22/2019
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			20,616,085	20,616,085	12/31/2049
B8A6LT-EE-6	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,581,096	3,581,096	09/08/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				31,894,526	31,894,526	XXX
000000-00-0	Interest Rate Swap			2	2	07/01/2019
000000-00-0	Interest Rate Swap			5,142	5,142	08/01/2019
000000-00-0	Interest Rate Swap			35,297	35,297	09/07/2019
000000-00-0	Interest Rate Swap			(17)	(17)	09/16/2019
000000-00-0	Interest Rate Swap			(232)	(232)	09/16/2019
000000-00-0	Interest Rate Swap			9,956	9,956	10/01/2019
000000-00-0	Interest Rate Swap			33,839	33,839	12/01/2019
000000-00-0	Interest Rate Swap			(13,719)	(13,719)	01/10/2020
000000-00-0	Interest Rate Swap			(19,016)	(19,016)	01/16/2020
000000-00-0	Interest Rate Swap			16,220	16,220	01/21/2020
000000-00-0	Interest Rate Swap			(14,259)	(14,259)	01/23/2020
000000-00-0	Interest Rate Swap			58,589	58,589	02/01/2020
000000-00-0	Interest Rate Swap			(6,909)	(6,909)	02/04/2020
000000-00-0	Interest Rate Swap			(20,307)	(20,307)	02/09/2020
000000-00-0	Interest Rate Swap			12,397	12,397	03/02/2020
000000-00-0	Interest Rate Swap			(29,021)	(29,021)	03/20/2020
000000-00-0	Interest Rate Swap			60,446	60,446	05/04/2020
000000-00-0	Interest Rate Swap			(110,531)	(110,531)	05/09/2020
000000-00-0	Interest Rate Swap			(67,541)	(67,541)	05/31/2020
000000-00-0	Interest Rate Swap			27,357	27,357	06/01/2020
000000-00-0	Interest Rate Swap			(32,035)	(32,035)	07/23/2020
000000-00-0	Interest Rate Swap			10,701	10,701	08/01/2020
000000-00-0	Interest Rate Swap			(41,632)	(41,632)	08/08/2020
000000-00-0	Interest Rate Swap			36,100	36,100	09/01/2020
000000-00-0	Interest Rate Swap			(64,311)	(64,311)	09/17/2020
000000-00-0	Interest Rate Swap			3,537	3,537	11/01/2020
000000-00-0	Interest Rate Swap			(41,956)	(41,956)	11/02/2020
000000-00-0	Interest Rate Swap			(5,137)	(5,137)	11/16/2020
000000-00-0	Interest Rate Swap			(82,070)	(82,070)	12/10/2020
000000-00-0	Interest Rate Swap			(37,933)	(37,933)	12/11/2020
000000-00-0	Interest Rate Swap			(159,291)	(159,291)	12/22/2020
000000-00-0	Interest Rate Swap			(75,674)	(75,674)	12/27/2020
000000-00-0	Interest Rate Swap			(26,823)	(26,823)	01/03/2021
000000-00-0	Interest Rate Swap			(30,760)	(30,760)	01/11/2021
000000-00-0	Interest Rate Swap			(123,127)	(123,127)	01/20/2021
000000-00-0	Interest Rate Swap			(90,908)	(90,908)	01/22/2021
000000-00-0	Interest Rate Swap			(59,628)	(59,628)	01/23/2021
000000-00-0	Interest Rate Swap			(127,102)	(127,102)	01/23/2021
000000-00-0	Interest Rate Swap			(55,853)	(55,853)	02/01/2021
000000-00-0	Interest Rate Swap			(46,595)	(46,595)	02/04/2021
000000-00-0	Interest Rate Swap			(33,246)	(33,246)	03/01/2021
000000-00-0	Interest Rate Swap			(361,399)	(361,399)	03/04/2021

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	Interest Rate Swap			(56,478)	(56,478)	03/04/2021
000000-00-0	Interest Rate Swap			(33,714)	(33,714)	03/14/2021
000000-00-0	Interest Rate Swap			(103,054)	(103,054)	03/23/2021
000000-00-0	Interest Rate Swap			(94,478)	(94,478)	03/24/2021
000000-00-0	Interest Rate Swap			(111,210)	(111,210)	04/05/2021
000000-00-0	Interest Rate Swap			(413,691)	(413,691)	05/13/2021
000000-00-0	Interest Rate Swap			(160,502)	(160,502)	05/31/2021
000000-00-0	Interest Rate Swap			(134,958)	(134,958)	05/31/2021
000000-00-0	Interest Rate Swap			(36,601)	(36,601)	06/01/2021
000000-00-0	Interest Rate Swap			(265,201)	(265,201)	06/04/2021
000000-00-0	Interest Rate Swap			(138,197)	(138,197)	06/09/2021
000000-00-0	Interest Rate Swap			(310,965)	(310,965)	06/14/2021
000000-00-0	Interest Rate Swap			(248,433)	(248,433)	06/24/2021
000000-00-0	Interest Rate Swap			(269,296)	(269,296)	06/24/2021
000000-00-0	Interest Rate Swap			(45,373)	(45,373)	07/01/2021
000000-00-0	Interest Rate Swap			(151,253)	(151,253)	07/18/2021
000000-00-0	Interest Rate Swap			(321,142)	(321,142)	07/27/2021
000000-00-0	Interest Rate Swap			(523,388)	(523,388)	07/29/2021
000000-00-0	Interest Rate Swap			(186,924)	(186,924)	07/29/2021
000000-00-0	Interest Rate Swap			(100,114)	(100,114)	08/09/2021
000000-00-0	Interest Rate Swap			(96,974)	(96,974)	08/13/2021
000000-00-0	Interest Rate Swap			(165,548)	(165,548)	08/19/2021
000000-00-0	Interest Rate Swap			(300,088)	(300,088)	08/26/2021
000000-00-0	Interest Rate Swap			(185,319)	(185,319)	09/20/2021
000000-00-0	Interest Rate Swap			(226,816)	(226,816)	10/15/2021
000000-00-0	Interest Rate Swap			(68,323)	(68,323)	10/19/2021
000000-00-0	Interest Rate Swap			(258,187)	(258,187)	11/23/2021
000000-00-0	Interest Rate Swap			(79,896)	(79,896)	12/01/2021
000000-00-0	Interest Rate Swap			(400,061)	(400,061)	01/03/2022
000000-00-0	Interest Rate Swap			(140,635)	(140,635)	01/22/2022
000000-00-0	Interest Rate Swap			(22,755)	(22,755)	01/30/2022
000000-00-0	Interest Rate Swap			(364,932)	(364,932)	02/04/2022
000000-00-0	Interest Rate Swap			(178,324)	(178,324)	02/19/2022
000000-00-0	Interest Rate Swap			(240,221)	(240,221)	03/04/2022
000000-00-0	Interest Rate Swap			(88,861)	(88,861)	03/11/2022
000000-00-0	Interest Rate Swap			(228,198)	(228,198)	05/31/2022
000000-00-0	Interest Rate Swap			(329,672)	(329,672)	05/31/2022
000000-00-0	Interest Rate Swap			(545,008)	(545,008)	09/14/2022
000000-00-0	Interest Rate Swap			(84,287)	(84,287)	01/03/2023
000000-00-0	Interest Rate Swap			(539,944)	(539,944)	01/22/2023
000000-00-0	Interest Rate Swap			(135,958)	(135,958)	02/04/2023
000000-00-0	Interest Rate Swap			(74,544)	(74,544)	03/04/2023
000000-00-0	Interest Rate Swap			(214,811)	(214,811)	05/31/2023
000000-00-0	Interest Rate Swap			(178,163)	(178,163)	07/01/2023
000000-00-0	Interest Rate Swap			(186,178)	(186,178)	04/01/2025
000000-00-0	Interest Rate Swap			(351,924)	(351,924)	05/31/2025
000000-00-0	Interest Rate Swap			(43,089)	(43,089)	05/02/2020
000000-00-0	Interest Rate Swap			(66,234)	(66,234)	05/02/2020
000000-00-0	Interest Rate Swap			(20,087)	(20,087)	06/04/2020
000000-00-0	Interest Rate Swap			(51,456)	(51,456)	10/12/2020
000000-00-0	Interest Rate Swap			(120,648)	(120,648)	05/02/2021
000000-00-0	Interest Rate Swap			(138,180)	(138,180)	05/02/2021
000000-00-0	Interest Rate Swap			(93,143)	(93,143)	05/10/2021
000000-00-0	Interest Rate Swap			(35,298)	(35,298)	06/04/2021
000000-00-0	Interest Rate Swap			(55,356)	(55,356)	10/30/2021
000000-00-0	Interest Rate Swap			(4,302)	(4,302)	12/07/2021
000000-00-0	Interest Rate Swap			(103,586)	(103,586)	01/24/2022
000000-00-0	Interest Rate Swap			(13,007)	(13,007)	01/31/2022
000000-00-0	Interest Rate Swap			(11,302)	(11,302)	03/03/2022
000000-00-0	Interest Rate Swap			(37,010)	(37,010)	04/04/2022
000000-00-0	Interest Rate Swap			(593,460)	(593,460)	05/02/2022
000000-00-0	Interest Rate Swap			(77,386)	(77,386)	05/02/2022
000000-00-0	Interest Rate Swap			(117,719)	(117,719)	06/04/2022
000000-00-0	Interest Rate Swap			(14,513)	(14,513)	06/10/2022
000000-00-0	Interest Rate Swap			(110,479)	(110,479)	05/02/2023
000000-00-0	Interest Rate Swap			(113,298)	(113,298)	06/04/2023
9299999. Total - Other Assets				(12,677,604)	(12,677,604)	XXX
9999999 - Totals				2,628,641,920	2,618,175,954	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 204,579,692 — Book/Adjusted Carrying Value $ 189,003,335
2. Average balance for the year — Fair Value $ 2,526,127,919 — Book/Adjusted Carrying Value $ 2,493,765,475

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	80,414	194,144	854,203	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	981,648	754,529	624,771	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	(486,278,324)	(459,436,264)	(492,326,414)	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	24,296	23,971	24,307	XXX
CITIBANK - NEW YORK	NEW YORK, NY	0.000	0	0	25,102,060	16,620,463	63,199,613	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	100,000	100,000	100,000	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	78,838,823	81,440,677	172,718,482	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG	0.000	(1,407)	0	48,345,440	145,216,295	41,783,380	XXX
JP MORGAN CHASE BANK - NEW YORK	NEW YORK, NY	0.002	2,542	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	4,406,578	4,667,750	6,197,052	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN	0.000	0	0	57,968	24,564	56,515	XXX
STATE BANK OF TEXAS	DALLAS, TX	0.003	655	0	100,221	100,435	100,655	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY	0.000	0	0	(10,194,175)	(11,156,273)	(10,577,436)	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	474,294	1,621,410	1,539,929	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	(4,078,718)	(4,203,821)	(4,323,944)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ	0.000	0	0	(170,789,397)	(173,845,295)	(182,412,143)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC	0.000	0	0	(101,866,959)	(102,558,999)	(104,399,382)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA	0.000	0	0	(39,256,943)	(53,638,755)	(40,935,626)	XXX
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS	0.024	175,997	13,500	0	50,000,000	50,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK	CAYMAN ISLANDS	0.024	261,990	0	49,087,000	67,119,000	0	XXX
BANK OF MONTREAL	CHICAGO, IL	0.027	365,809	0	75,001,562	25,000,000	0	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX	0.028	280,633	72,628	50,026,556	50,020,574	75,400,680	XXX
BANK OF TOKYO-MITSUBISHI	NEW YORK, NY	0.025	(151,193)	189,468	0	0	38,495,319	XXX
BNP PARIBAS SA	NEW YORK, NY	0.026	513,411	141,653	120,000,000	62,500,000	50,000,000	XXX
BRANCH BANKING AND TRUST COMPANY	WINSTON-SALEM, NC	0.024	32,408	0	0	0	0	XXX
CALYON	CAYMAN ISLANDS	0.024	32,019	0	0	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY	0.028	338,047	50,163	60,057,352	60,048,478	63,039,626	XXX
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY	0.028	178,209	0	25,000,000	25,000,000	0	XXX
DNB BANK ASA	NEW YORK, NY	0.025	(29,365)	34,922	0	0	20,000,610	XXX
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY	0.028	248,887	235,787	35,000,000	35,000,000	35,000,000	XXX
MIZUHO BANK LTD	NEW YORK, NY	0.025	553,834	14,292	70,000,000	65,000,000	65,000,000	XXX
MUFG BANK LTD	NEW YORK, NY	0.026	(58,143)	61,176	0	17,000,000	27,802,229	XXX
NATIXIS SA	NEW YORK, NY	0.025	260,742	5,208	28,500,346	38,500,810	25,000,000	XXX
NORDEA BANK ABP	NEW YORK, NY	0.026	0	69,699	0	25,000,000	25,000,000	XXX
NORINCHUKIN BANK	NEW YORK, NY	0.025	(23,882)	42,559	0	0	57,000,750	XXX
NORTHERN TR CO	CAYMAN ISLANDS	0.024	33,516	0	0	0	0	XXX
RABOBANK NEDERLAND NY	NEW YORK, NY	0.028	212,557	0	24,000,000	24,000,000	0	XXX
ROYAL BANK OF CANADA	NEW YORK, NY	0.024	646,912	2,207	0	30,000,000	11,126,000	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	*
SUMITOMO MITSUI BANKING CORP NEW YORK, NY		0.027	205,830	97,290	0	29,502,133	29,501,520	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.024	73,652	163,033	0	0	78,001,821	XXX
SVENSKA HANDELSBANKEN AB NEW YORK, NY		0.027	146,525	48,367	40,000,000	40,000,000	20,000,000	XXX
SWEDBANK AB NEW YORK, NY		0.026	147,944	0	49,998,858	0	0	XXX
TORONTO-DOMINION BANK NEW YORK, NY		0.024	3,361	0	0	0	0	XXX
US BANK NA CINCINNATI, OH		0.025	0	28,966	0	0	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	4,451,490	1,270,918	(24,580,796)	92,316,129	166,292,820	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	4,451,490	1,270,918	(24,580,796)	92,316,129	166,292,820	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	4,451,490	1,270,918	(24,580,796)	92,316,129	166,292,820	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		06/01/2019	1.900	08/15/2019	2	0	57,577
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2	0	57,577
0599999. Total - U.S. Government Bonds						2	0	57,577
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		06/27/2019	2.205	08/14/2019	199,461,000	0	36,750
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		06/20/2019	2.160	09/20/2019	336,986,033	0	202,342
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						536,447,033	0	239,092
3199999. Total - U.S. Special Revenues Bonds						536,447,033	0	239,092
	STIFs - Subsidiary Accounts SSLM ALM		06/03/2019	0.000	08/15/2019	32,784,962	63,578	369,008
	New Orleans Jazz Orchestra Inc Purchase Obligation		06/01/2019	0.000	08/15/2019	1,170,000	0	0
	BASF CORP COMMERCIAL PAPER		06/05/2019	2.410	07/02/2019	54,996,318	0	95,731
	BAT INTL FIN PLC COMMERCIAL PAPER		04/09/2019	2.750	07/08/2019	9,994,361	0	66,861
	BRITISH COLUMBIA (PROVINCE OF) COMMERCIAL PAPER		06/04/2019	2.405	07/15/2019	39,962,589	0	72,150
	Capita Holdings Limited Senior Note	LS	05/01/2019	4.650	07/22/2019	14,753,437	306,655	(214,046)
	CREDIT AGRICOLE CORPORATE TRI PARTY REPO	RR	06/28/2019	2.500	07/01/2019	50,000,000	10,417	0
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/10/2019	2.690	07/11/2019	1,998,506	0	3,138
	ENBRIDGE (US) INC COMMERCIAL PAPER		04/17/2019	2.900	07/16/2019	2,996,375	0	17,883
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/17/2019	2.650	09/17/2019	4,970,425	0	5,308
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/21/2019	2.650	07/22/2019	43,931,983	0	32,389
	ENTERGY CORP COMMERCIAL PAPER		06/21/2019	2.560	07/03/2019	19,997,156	0	14,222
	FED DESJA QUEBEC COMMERCIAL PAPER		06/20/2019	2.350	07/17/2019	40,957,178	0	29,440
	GLENCORE FUNDING LLC COMMERCIAL PAPER		04/17/2019	0.000	07/17/2019	23,591,925	0	155,039
	HSBC SECURITIES TRI PARTY REPO	RR	06/28/2019	2.520	07/01/2019	100,000,000	21,000	0
	MARRIOTT INTERNATIONAL INC COMMERCIAL PAPER		05/30/2019	2.850	07/30/2019	9,977,042	0	25,333
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	06/10/2019	4.203	09/08/2019	12,835,492	31,469	0
	PARKER HANNIFIN CORP COMMERCIAL PAPER	LS	05/23/2019	2.690	07/12/2019	5,845,192	0	17,048
	PARKER HANNIFIN CORP COMMERCIAL PAPER	LS	05/23/2019	2.690	07/17/2019	6,991,631	0	19,876
	SCHLUMBERGER INVESTMENT SA COMMERCIAL PAPER		06/20/2019	2.340	08/09/2019	24,936,625	0	17,875
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		06/27/2019	2.430	07/03/2019	84,988,525	0	27,000
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		06/21/2019	2.600	07/18/2019	4,993,861	0	3,611
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		04/18/2019	2.840	07/10/2019	29,978,700	0	175,133
	UDR INC COMMERCIAL PAPER		06/21/2019	2.560	07/02/2019	34,997,511	0	17,422
	VIRGINIA ELEC & PWR COMMERCIAL PAPER		06/21/2019	2.550	07/18/2019	8,989,163	0	4,463
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						666,638,955	433,120	954,886
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						666,638,955	433,120	954,886
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						1,203,085,990	433,120	1,251,554
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						1,203,085,990	433,120	1,251,554
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	06/28/2019	2.567		828,287,583	1,730,538	3,729,038
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		06/12/2019	2.567		73,892,901	172,547	345,993
38141W-27-3	Goldman Sachs MMKT		06/28/2019	2.380		29,209,127	57,250	6,869
38141W-27-3	Goldman Sachs MMKT		06/17/2019	2.380		10,929,167	21,421	2,309
38141W-27-3	Goldman Sachs MMKT		06/20/2019	2.380		155,188,598	335,410	1,475,093
38141W-27-3	Goldman Sachs MMKT		06/27/2019	2.380		8,380,081	16,425	9,592
38141W-27-3	Goldman Sachs MMKT		06/24/2019	2.380		237,554	466	95
38141W-27-3	Goldman Sachs MMKT		06/26/2019	2.380		1,442,295	2,827	7,506
38141W-27-3	Goldman Sachs MMKT		06/11/2019	2.380		580,372	1,138	2,564
38141W-27-3	Goldman Sachs MMKT		06/19/2019	2.380		1,049,579	2,057	264
857492-70-6	STATE STR INSTL INVT TR MMKT		06/28/2019	0.000		7,300,695	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
8699999. Subtotal - All Other Money Market Mutual Funds						1,116,497,952	2,340,078	5,579,323
8899999 - Total Cash Equivalents						2,319,583,942	2,773,197	6,830,877