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

QUARTERLY STATEMENT

AS OF MARCH 31, 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	John Robert Strangfeld, Jr.
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 May, 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	85,428,987,425	0	85,428,987,425	84,868,378,785
2.	Stocks:				
	2.1 Preferred stocks	100,053,973	0	100,053,973	99,651,461
	2.2 Common stocks	7,091,740,168	0	7,091,740,168	6,718,406,370
3.	Mortgage loans on real estate:				
	3.1 First liens	19,692,696,373	0	19,692,696,373	19,139,750,849
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	258,308,705	0	258,308,705	263,174,298
	4.2 Properties held for the production of income (less $ (255,623,113) encumbrances)	266,763,088	0	266,763,088	267,956,524
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (117,347,098)), cash equivalents ($ 2,664,366,650) and short-term investments ($ 1,330,329,005)	3,877,348,557	0	3,877,348,557	3,744,431,857
6.	Contract loans (including $ 0 premium notes)	2,915,231,489	0	2,915,231,489	2,902,633,228
7.	Derivatives	2,783,878,647	0	2,783,878,647	2,873,365,557
8.	Other invested assets	5,769,608,113	0	5,769,608,113	5,483,374,182
9.	Receivables for securities	231,109,489	0	231,109,489	31,583,820
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	34,365,005	0	34,365,005	9,284,630
12.	Subtotals, cash and invested assets (Lines 1 to 11)	128,450,091,032	0	128,450,091,032	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	955,828,777	323,681	955,505,096	912,936,177
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,302,703,604	6,423,756	1,296,279,848	1,212,395,030
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,829,708,820 earned but unbilled premiums)	1,829,708,820	0	1,829,708,820	1,828,912,890
	15.3 Accrued retrospective premiums ($ 75,478,127) and contracts subject to redetermination ($ 0)	75,478,127	0	75,478,127	59,443,237
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	347,430,906	0	347,430,906	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	18,111,300	0	18,111,300	8,222,158
17.	Amounts receivable relating to uninsured plans	16,049,899	221,110	15,828,789	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	2,407,599,142	951,373,803	1,456,225,339	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	273,960,993	174,396,486	99,564,507	107,240,467
21.	Furniture and equipment, including health care delivery assets ($ 0)	182,206,883	182,206,883	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	1,336,984,432	0	1,336,984,432	897,808,631
24.	Health care ($ 0) and other amounts receivable	27,119,967	27,119,967	0	0
25.	Aggregate write-ins for other than invested assets	2,744,268,346	2,482,505,436	261,762,910	253,223,249
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	140,014,707,647	3,824,571,122	136,190,136,525	133,492,840,349
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	138,564,763,073	0	138,564,763,073	137,671,505,548
28.	Total (Lines 26 and 27)	278,579,470,720	3,824,571,122	274,754,899,598	271,164,345,897
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	34,365,005	0	34,365,005	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)	34,365,005	0	34,365,005	9,284,630
2501.	Prepaid reinsurance asset	148,774,667	0	148,774,667	140,714,120
2502.	Miscellaneous assets	148,742,710	77,286,350	71,456,360	72,227,216
2503.	Leasehold improvements	41,531,883	0	41,531,883	40,281,913
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,405,219,086	2,405,219,086	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,744,268,346	2,482,505,436	261,762,910	253,223,249

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 72,649,783,223 less $ 0 included in Line 6.3 (including $ 177,078 Modco Reserve)	72,649,783,223	71,727,677,879
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	11,362,978,426	11,199,537,753
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,787,836,480	16,718,014,117
4.	Contract claims:		
	4.1 Life	1,715,273,913	1,681,441,178
	4.2 Accident and health	120,793,215	117,821,408
5.	Policyholders' dividends/refunds to members $ 7,872,038 and coupons $ 0 due and unpaid	7,872,038	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 $ 1,242,578,214 Modco)	1,285,661,685	1,701,737,540
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 419,274,447 Modco)	433,573,888	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 $ 8,647,348 accident and health premiums	35,696,302	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 $ 71,301,636 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	334,400,457	481,483,805
	9.3 Other amounts payable on reinsurance, including $ (21,957,179) assumed and $ 375,336,186 ceded	353,379,007	313,972,890
	9.4 Interest Maintenance Reserve	2,127,857	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 24,738,728 , accident and health $ 9,943,329 and deposit-type contract funds $ 117,455	34,799,512	64,869,834
11.	Commissions and expense allowances payable on reinsurance assumed	85,066,240	65,113,458
12.	General expenses due or accrued	1,789,394,094	2,086,371,128
13.	Transfers to Separate Accounts due or accrued (net) (including $ (331,730,281) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(413,593,260)	(440,987,746)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,125,602	5,533,973
15.1	Current federal and foreign income taxes, including $ 2,703,611,012 on realized capital gains (losses)	67,470,255	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,043,459	4,231,945
17.	Amounts withheld or retained by reporting entity as agent or trustee	82,327,681	71,411,667
18.	Amounts held for agents' account, including $ 498,967 agents' credit balances	498,967	498,967
19.	Remittances and items not allocated	633,006,512	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	1,322,228,670	1,318,326,978
22.	Borrowed money $ 180,670,131 and interest thereon $ 1,680,443	182,350,574	181,480,898
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,423,081,844	2,548,802,040
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	7,876,337	8,064,848
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	822,789	855,773
	24.04 Payable to parent, subsidiaries and affiliates	1,042,686,881	430,363,514
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	48,847	49,346
	24.07 Funds held under coinsurance	64,360,250	60,375,083
	24.08 Derivatives	784,870,389	866,433,691
	24.09 Payable for securities	186,731,027	235,765,469
	24.10 Payable for securities lending	2,540,400,180	2,462,744,882
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	8,864,402,141	8,503,630,493
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	124,799,375,482	123,054,684,401
27.	From Separate Accounts Statement	138,302,629,001	137,414,825,862
28.	Total liabilities (Lines 26 and 27)	263,102,004,483	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	845,261,740	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)	9,578,510,484	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 $ 262,134,071 in Separate Accounts Statement)	11,650,395,115	10,692,335,634
38.	Totals of Lines 29, 30 and 37	11,652,895,115	10,694,835,634
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	274,754,899,598	271,164,345,897
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,838,864,691	6,908,027,185
2502.	Collateral liabilities for derivatives	956,382,206	485,456,553
2503.	Deferred gains on affiliated reinsurance	766,519,085	788,547,289
2598.	Summary of remaining write-ins for Line 25 from overflow page	302,636,159	321,599,466
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,864,402,141	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	6,176,013,996	5,418,708,026	30,479,244,612
2.	Considerations for supplementary contracts with life contingencies	3,091,415	3,596,664	8,322,686
3.	Net investment income	1,205,548,026	1,163,708,228	4,879,890,795
4.	Amortization of Interest Maintenance Reserve (IMR)	7,932,280	(2,656,782)	15,931,742
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(31,736,868)	177,385,567	119,629,336
6.	Commissions and expense allowances on reinsurance ceded	102,278,235	105,707,783	414,645,090
7.	Reserve adjustments on reinsurance ceded	(724,866)	(6,659,758)	(113,019,914)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	174,675,470	167,950,603	713,042,595
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	119,997,562	114,442,483	451,608,911
9.	Totals (Lines 1 to 8.3)	7,757,075,250	7,142,182,814	36,969,295,853
10.	Death benefits	1,149,538,253	1,405,565,107	4,803,696,059
11.	Matured endowments (excluding guaranteed annual pure endowments)	338,814	422,581	911,434
12.	Annuity benefits	2,989,849,482	2,788,206,338	11,216,915,741
13.	Disability benefits and benefits under accident and health contracts	260,097,417	249,298,075	1,018,243,445
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	3,101,878,043	3,056,098,678	12,649,896,924
16.	Group conversions	604,164	313,519	342,742
17.	Interest and adjustments on contract or deposit-type contract funds	129,190,167	117,950,215	513,141,378
18.	Payments on supplementary contracts with life contingencies	4,456,858	4,739,905	18,694,470
19.	Increase in aggregate reserves for life and accident and health contracts	1,077,006,881	873,295,810	3,218,015,732
20.	Totals (Lines 10 to 19)	8,712,960,079	8,495,890,228	33,439,857,925
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	59,538,893	57,113,227	221,493,637
22.	Commissions and expense allowances on reinsurance assumed	242,613,916	222,356,820	835,266,054
23.	General insurance expenses and fraternal expenses	521,850,092	356,839,435	1,659,693,081
24.	Insurance taxes, licenses and fees, excluding federal income taxes	82,077,407	80,678,252	287,756,201
25.	Increase in loading on deferred and uncollected premiums	(696,471)	(52,421)	56,623
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,985,888,640)	(2,079,728,468)	227,676,168
27.	Aggregate write-ins for deductions	(227,685,162)	(353,098,435)	(1,309,305,569)
28.	Totals (Lines 20 to 27)	7,404,770,114	6,779,998,638	35,362,494,120
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	352,305,136	362,184,176	1,606,801,733
30.	Dividends to policyholders and refunds to members	33,709,859	32,298,827	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)	318,595,277	329,885,349	1,580,383,148
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	108,537,700	74,080,498	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)	210,057,577	255,804,851	1,403,638,501
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 68,855,752 (excluding taxes of $ 36,660,001 transferred to the IMR)	(93,427,216)	(49,345,463)	(79,173,531)
35.	Net income (Line 33 plus Line 34)	116,630,361	206,459,388	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)	116,630,361	206,459,388	1,324,464,970
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 33,278,916	477,159,633	76,514,570	(212,200,652)
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,988,804)	21,154,581	10,158,021
40.	Change in net deferred income tax	161,416,067	8,211,943	277,930,123
41.	Change in nonadmitted assets	(49,046,331)	(24,903,654)	(18,887,488)
42.	Change in liability for reinsurance in unauthorized and certified companies	188,511	(1,062,580)	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	125,720,196	4,676,462	(67,289,811)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(930,992)	85,078,661	71,360,279
47.	Other changes in surplus in Separate Accounts Statement	37,191,254	(273,871,784)	(319,820,665)
48.	Change in surplus notes	143,874	131,868	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	91,575,712	103,928,816	(160,457,029)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	958,059,481	220,818,271	746,563,681
55.	Capital and surplus, as of statement date (Lines 36 + 54)	11,652,895,115	10,169,090,224	10,694,835,634
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	119,997,562	114,442,483	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)	119,997,562	114,442,483	451,608,911
2701.	Reserve adjustment on reinsurance assumed	(266,036,479)	(393,379,473)	(1,461,816,211)
2702.	Interest on taxes and miscellaneous items	7,745	205,776	2,887,884
2703.	Self-insured liabilities	560,102	1,423,347	(231,384)
2798.	Summary of remaining write-ins for Line 27 from overflow page	37,783,470	38,651,915	149,854,142
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(227,685,162)	(353,098,435)	(1,309,305,569)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	92,775,161	103,330,355	(156,184,141)
5302.	Deferred reinsurance allowance	(1,199,449)	598,461	(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)	91,575,712	103,928,816	(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	5,923,810,205	5,017,542,464	29,501,202,937
2.	Net investment income	1,137,972,887	1,107,739,725	4,765,693,680
3.	Miscellaneous income	387,062,125	376,518,688	1,577,172,378
4.	Total (Lines 1 to 3)	7,448,845,217	6,501,800,877	35,844,068,995
5.	Benefit and loss related payments	7,568,272,838	7,835,647,263	29,968,310,196
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,013,283,126)	(2,194,509,538)	(699,587,434)
7.	Commissions, expenses paid and aggregate write-ins for deductions	987,345,798	595,838,475	1,442,541,353
8.	Dividends paid to policyholders	15,453,788	14,826,578	62,300,858
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	14,441,717	15,483,422	282,028,277
10.	Total (Lines 5 through 9)	6,572,231,015	6,267,286,200	31,055,593,250
11.	Net cash from operations (Line 4 minus Line 10)	876,614,202	234,514,677	4,788,475,745
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,854,931,624	2,801,442,289	13,949,351,527
	12.2 Stocks	12,218,811	106,603,975	515,488,608
	12.3 Mortgage loans	522,096,240	594,955,309	2,888,905,861
	12.4 Real estate	11,658	0	260,304,712
	12.5 Other invested assets	94,678,956	201,249,298	843,504,799
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,081,947	(569,513)	(1,835,924)
	12.7 Miscellaneous proceeds	217,290,268	609,399,288	196,573,275
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,702,309,504	4,313,080,646	18,652,292,858
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,427,071,317	4,592,013,887	20,452,036,297
	13.2 Stocks	96,128,773	101,777,955	853,515,406
	13.3 Mortgage loans	1,057,335,501	1,044,712,264	3,394,950,282
	13.4 Real estate	4,422,858	71,201,079	212,216,486
	13.5 Other invested assets	231,158,115	361,950,366	1,285,168,761
	13.6 Miscellaneous applications	273,801,078	182,187,038	151,216,527
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,089,917,642	6,353,842,589	26,349,103,759
14.	Net increase (or decrease) in contract loans and premium notes	12,598,261	36,033,345	24,932,391
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,400,206,399)	(2,076,795,288)	(7,721,743,292)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	143,874	131,868	539,324
	16.2 Capital and paid in surplus, less treasury stock	0	0	500,000,000
	16.3 Borrowed funds	(6,974,995)	(2,948,226)	(19,072,264)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(59,367,803)	61,239,719	(1,001,658,793)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	722,707,821	545,795,802	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)	656,508,897	604,219,163	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)	132,916,700	(1,238,061,448)	(1,382,475,135)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,744,431,857	5,126,906,991	5,126,906,992
	19.2 End of period (Line 18 plus Line 19.1)	3,877,348,557	3,888,845,543	3,744,431,857

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

20.0001.	Asset transfer from common stocks to other invested assets	65,905,320	0	0
20.0002.	Amortization of deferred gains related to reinsurance transactions with affiliates	22,981,605	27,876,372	109,978,680
20.0003.	Dividend distribution from a subsidiary related to a tax payment agreement	22,881,873	25,398,109	73,628,686
20.0004.	Contribution of tax credits from parent	0	14,500,000	14,500,000
20.0005.	Donation of equity securities to an affiliated charitable organization	0	10,250,704	30,244,770
20.0006.	Contribution of tax credits to a subsidiary	0	5,500,000	5,500,000
20.0007.	Pension risk transfer transactions	0	0	805,889,310
20.0008.	Capital contribution from parent	0	0	200,000,000
20.0009.	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	0	0	51,880,802
2.	Ordinary life insurance	639,939,492	668,648,712	2,693,786,551
3.	Ordinary individual annuities	112,616,301	22,207,186	141,288,701
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	1,170,220,259	1,090,723,275	4,471,460,623
6.	Group annuities	2,775,200,154	2,143,621,792	17,982,868,149
7.	A & H - group	382,906,920	353,764,097	1,319,829,401
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	52,184,890	51,877,370	209,135,211
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	5,133,068,016	4,330,842,432	26,870,249,438
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	5,133,068,016	4,330,842,432	26,870,249,438
14.	Deposit-type contracts	777,891,769	1,329,544,140	4,530,939,108
15.	Total (Lines 13 and 14)	5,910,959,785	5,660,386,572	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 #	03/31/2019	12/31/2018
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$116,630,361	$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	(6,431,048)	1,178,402
Reserve calculation adjustments	51R	4	32	(2,181,779)	(25,564,349)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$125,243,188	$1,348,850,917
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,652,895,115	$10,694,835,634
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	41,531,883	40,281,913
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(60,591,436)	(62,194,596)
Reserve calculation adjustments	51R	4	19	(6,431,048)	1,178,402
Reserve calculation adjustments	51R	4	32	(2,181,779)	(25,564,349)
Reserve calculation adjustments	51R	4	40	2,181,887	25,564,349
Reserve calculation adjustments	51R	4	41	(2,509,328)	(29,399,001)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,680,894,936	$10,744,968,916
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$274,754,899,598	$271,164,345,897
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	850,460,442	450,227,938
Admit leasehold improvements	19	2	25	41,531,883	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	(60,591,436)	(62,194,596)
Reserve calculation adjustments	51R	2	18.2	(327,441)	(3,834,652)
Reserve calculation adjustments	51R	2	18.1	0	(25,564,349)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$273,923,826,150	$270,765,429,643
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$263,102,004,483	$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	850,460,442	594,704,998
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	3	1	6,431,048	(1,178,402)
Reserve calculation adjustments	51R	3	15.1	2,181,779	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$262,242,931,214	$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 vs. 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 for as a realized loss.

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

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

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

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

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.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 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.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the three months ended March 31, 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
Total	$2,258,983	$2,232,620	$26,363	$2,232,620	$2,217,561	

(4) As of March 31, 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 ($26,475,839)
   2. 12 Months or Longer ($140,298,937)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $4,154,259,314
   2. 12 Months or Longer $3,868,985,793

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of March 31, 2019.

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of March 31, 2019. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of March 31, 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

March 31, 2019	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,540,400,180
(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	$2,540,400,180
(g) Securities Received	0
(h) Total Collateral Received	$2,540,400,180
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 $2,511,486,299 as of March 31, 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 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.

(4) As of March 31, 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:

March 31, 2019		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	344,068,158	344,362,989
(c) 31 to 60 Days	73,314,133	73,301,914
(d) 61 to 90 Days	152,084,012	152,110,929
(e) 91 to 120 Days	37,524,357	37,541,843
(f) 121 to 180 Days	176,296,292	176,238,460
(g) 181 to 365 Days	297,460,678	297,736,379
(h) 1 to 2 years	730,671,352	731,284,710
(i) 2 to 3 years	588,850,476	590,899,514
(j) Greater than 3 years	108,410,209	108,009,561
(k) Subtotal	$2,508,679,667	$2,511,486,299
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,508,679,667	$2,511,486,299
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At March 31, 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 March 31, 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 March 31, 2019, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	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	XXX	XXX	XXX	XXX
b. Overnight	$172,481,250	$174,643,750	$173,562,500	$0	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	$172,731,250	$175,175,000	$174,088,021	$0	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	$170,650,000	$173,831,250	$172,340,500	$0	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	$172,237,500	$172,362,500	$172,300,000	$0	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	0	0	0	$0	XXX	XXX	XXX	XXX
g. >1 Year	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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 March 31, 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	XXX
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$0	XXX	XXX	XXX	XXX
c. Fair Value	$6,698,943,447	$7,370,489,054	$7,226,643,549	$6,928,216,742	XXX	XXX	XXX	XXX

	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	$6,060,083,066	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	6,928,216,742	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	$6,060,083,066	$0	$0	$0	$0	$0	$0
q. Total Assets- FV	$0	$6,928,216,742	$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	XXX	XXX	XXX	XXX
b. Securities (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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	$6,838,864,691	$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	$6,838,864,691	$0	$0	$0	$0	$0	$0	$0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,838,864,691
b. 30 Days or Less	$0
c. 31 to 90 days	$0
d. >90 Days	$0

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$926,246,030	$927,039,727
b. 31 to 60 Days	$197,364,746	$197,331,853
c. 61 to 90 Days	$409,416,590	$409,489,054
d. 91 to 120 Days	$101,017,157	$101,064,230
e. 121 to 180 Days	$474,597,073	$474,441,388
f. 181 to 365 Days	$800,776,725	$801,518,922
g. 1 to 2 Years	$1,966,998,179	$1,968,649,366
h. 2 to 3 Years	$1,585,210,381	$1,590,726,475
i. > 3 Years	$291,844,867	$290,766,306

(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	XXX	XXX	XXX	XXX
b. Securities collateral (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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	XXX	XXX	XXX
b - Tri-Party (YES/NO)	Yes	XXX	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	XXX	XXX	XXX	XXX
b. Overnight	10,000,000	50,000,000	32,333,333	$0	XXX	XXX	XXX	XXX
c. 2 Days to 1 Week	70,000,000	70,000,000	70,000,000	$0	XXX	XXX	XXX	XXX
d. >1 Week to 1 Month	0	0	0	$0	XXX	XXX	XXX	XXX
e. >1 Month to 3 Months	12,835,492	12,835,492	12,835,492	12,835,492	XXX	XXX	XXX	XXX
f. >3 Months to 1 Year	0	0	0	$0	XXX	XXX	XXX	XXX
g. >1 Year	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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 March 31, 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	XXX	XXX	XXX	XXX

	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	XXX	XXX	XXX	XXX
b. Securities (FV)	$10,200,077	$71,400,001	$18,358,906	$17,969,689	XXX	XXX	XXX	XXX
c. Securities (BACV)	XXX	XXX	XXX	$17,969,689	XXX	XXX	XXX	XXX
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$0	XXX	XXX	XXX	XXX

	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	$17,969,689	$17,969,689
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	XXX	XXX	XXX	XXX
b. Securities (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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	XXX	XXX	XXX	XXX
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0	XXX	XXX	XXX	XXX

	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

NOTES TO FINANCIAL STATEMENTS

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 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 March 31, 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 March 31, 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 March 31, 2019 were as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
92941#AB1	$15,347	$15,670	$15,347	N
92941#AC9	6,376	6,500	6,376	N
92941#AD7	6,769	6,879	6,769	N
039483BC5	20,134,690	24,517,424	20,134,690	N
06051GGG8	64,958,294	66,522,764	64,958,294	N
172967LJ8	100,242,689	99,326,309	100,242,689	N
40427LAB0	30,754,380	44,429,114	30,754,380	N
42307TAG3	23,787,872	27,831,840	23,787,872	N
46647PAA4	78,307,726	80,211,264	78,307,726	N
500631AE6	1,233,665	2,996,847	1,233,665	N
59156RBF4	16,139,798	16,285,011	16,139,798	N
654579AA9	64,900,000	67,333,750	64,900,000	N
706451BD2	6,985,782	8,168,782	6,985,782	N
71713UAW2	1,217,436	1,520,042	1,217,436	N
749770AQ6	2,700,000	3,820,313	2,700,000	N
969457BM1	1,091,382	1,391,480	1,091,382	N
06051GGM5	11,573,186	11,497,284	11,573,186	N
06051GHA0	5,000,000	4,884,750	5,000,000	N
172967LU3	5,751,766	5,595,325	5,751,766	N
38148YAA6	5,446,071	5,137,147	5,446,071	N
46647PAJ5	8,996,474	9,115,674	8,996,474	N
46647PAN6	19,043,033	19,365,400	19,043,033	N
61744YAL2	8,835,472	8,841,060	8,835,472	N
46647PAX4	1,000,000	1,064,390	1,000,000	N
857477BC6	20,152,952	20,936,563	20,152,952	N
86787EAY3	15,186,909	15,651,334	15,186,909	N
06051GHS1	29,456,768	30,159,111	29,456,768	N
172967LZ2	6,139,087	6,199,980	6,139,087	N
46647PAK2	18,159,984	19,154,784	18,159,984	N
46647PAL0	4,655,876	4,874,700	4,655,876	N
806605AG6	47,396,533	62,220,255	47,396,533	N
857477BD4	947,256	964,845	947,256	N
Total	$620,223,573	$670,046,591	$620,223,573	

5P. 5GI* Securities

Details of 5GI* securities as of March 31, 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	30	36	$251,157,190	$383,296,286	$248,023,158	$375,122,785
(2) LB&SS	11	9	31,090,581	26,783,710	31,914,690	27,261,849
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	41	45	$282,247,771	$410,079,996	$279,937,848	$402,384,634

5Q. Short Sales

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

NOTES TO FINANCIAL STATEMENTS

5R. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the three months ended March 31, 2019 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	27	0
Aggregate amount of investment income	$10,020,401	$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

	03/31/2019			12/31/2018		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$311,712,914	$34,231,605	$34,231,605	$313,937,914	$34,222,357	$34,222,357
Liabilities	$203,300,000	$3,942,499	$3,942,499	$205,500,000	$849,555	$849,555
Swaps:						
Assets	31,310,092,663	2,714,225,251	2,686,220,024	36,279,099,192	2,827,485,046	2,654,849,473
Liabilities	21,817,658,119	779,274,039	915,567,658	21,332,867,973	865,143,855	1,006,094,508
Forwards:						
Assets	1,305,740,864	21,699,260	34,626,884	2,089,749,043	11,658,154	70,756,527
Liabilities	364,751,571	1,650,469	2,355,924	91,329,616	426,811	426,811
Futures:						
Assets	285,200,000	13,722,531	676,000	2,366,900,000	0	12,467,593
Liabilities	3,186,600,000	0	11,472,281	145,400,000	0	261,609
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	3,382	3,382	0	13,470	13,470
Totals:						
Assets	$33,212,746,441	$2,783,878,647	$2,755,754,513	$41,049,686,149	$2,873,365,557	$2,772,295,950
Liabilities	$25,572,309,690	$784,870,389	$933,341,744	$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 March 31, 2019 and December 31, 2018 was $3,382 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 March 31, 2019:

Fiscal Year	Premium Payments Due
2019	$4,560,000
2020	0
2021	0
2022	0
Thereafter	0
Total Future Settled Premiums	$4,560,000

	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	4,560,000	(4,087,427)	472,573

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

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.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2019, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $1,336,984,432, and a "Payable to parents, subsidiaries and affiliates" of $1,042,686,881. 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 March 31, 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 $5,917,267,063 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 March 31, 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 $5,990,702,819 as of March 31, 2019.

(2) FHLB Capital Stock

a. Aggregate Totals

03/31/2019

	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	$5,917,267,063	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

Membership Stock	(1) Current year total	(2) Not eligible for redemption	Eligible for Redemption			
			(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$29,864,700	$0	$29,864,700	$0	$0	$0

(3) Collateral Pledged to FHLB

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

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged during period ended March 31, 2019

1. Total General and Separate Accounts as of 03/31/2019

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

2. General Account as of 03/31/2019

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

3. Separate Accounts as of 03/31/2019

	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 March 31, 2019 and December 31, 2018.

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

c. FHLB - Prepayment Obligations as of March 31, 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	
		03/31/2019	12/31/2018	03/31/2019	12/31/2018	03/31/2019	12/31/2018
a.	Service cost	$50,397,082	$226,639,032	$5,020,377	$20,995,848	$10,586,000	$39,613,000
b.	Interest cost	$117,472,251	$424,941,093	$19,278,535	$68,633,864	$400,000	$1,480,000
c.	Expected return on plan assets	($194,010,193)	($795,719,506)	($23,243,819)	($107,545,453)	($1,608,000)	($3,000,000)
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$82,151,269	$297,072,062	$7,225,248	$21,426,644	$0	$5,282,215
f.	Prior service cost or credit	$1,435,799	$5,743,194	$1,962,845	$4,937,019	$0	$0
g.	Gain or loss recognized due to a settlement or curtailment	$210,000	$1,502,935	$0	($78,440)	$0	$0
h.	Total net periodic benefit cost	$57,656,208	$160,178,810	$10,243,186	$8,369,482	$9,378,000	$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 $998,836,296 and $523,665,467 as of March 31, 2019 and December 31, 2018, respectively.

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

(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.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 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	$178,750

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

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

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

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

14E. Joint and Several Liability

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

14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

The Company is subject to legal and regulatory actions in the ordinary course of its businesses. Pending legal and regulatory actions include proceedings specific to it and proceedings generally applicable to business practices in the industries in which it operates, including in both cases businesses that have either been divested or placed in wind-down status. The Company is subject to class action lawsuits and individual lawsuits involving a variety of issues, including sales practices, underwriting practices, claims payment and procedures, additional premium charges for premiums paid on a periodic basis, denial or delay of benefits, return of premiums or excessive premium charges and breaching fiduciary duties to customers. In its investment-related operations, the Company is subject to litigation involving commercial disputes with counterparties or partners and class action lawsuits and other litigation alleging, among other things, that the Company has made improper or inadequate disclosures in connection with the sale of assets and annuity and investment products or charged excessive or impermissible fees on these products, recommended unsuitable products to customers, mishandled customer accounts or breached fiduciary duties to customers.

The Company is also subject to litigation arising out of its general business activities, such as its investments, contracts, leases and labor and employment relationships, including claims of discrimination and harassment, and could be exposed to claims or litigation concerning certain business or process patents. Regulatory authorities from time to time make inquiries and conduct investigations and examinations relating particularly to the Company and its businesses and 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. U.S. Bank N.A.

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

NOTES TO FINANCIAL STATEMENTS

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.

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 March 31, 2019 and December 31, 2018, these commitments were $4,044,216,688 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 $1,029,200,000 and $4,933,000,000 at March 31, 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 March 31, 2019 and December 31, 2018 financial guarantees issued by the Company were $80,180,673,490 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 March 31, 2019 and December 31, 2018, such contracts in force carried a total guaranteed value of $80,167,873,490 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 $79,771,241,238 and $77,896,647,558 at March 31, 2019 and December 31, 2018, respectively. The remaining $12,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

NOTES TO FINANCIAL STATEMENTS

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

17A. Transfers of Receivables Reported as Sales

There has been no material change since December 31, 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 $2,540,400,180 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 $2,451,377,284. A liability to return capital received of $2,540,400,180 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 $3,171,658,967 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,200,054,752. A liability to return capital received of $3,286,250,069 (which includes $114,591,102 that has not yet settled) is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $15,288,041 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of March 31, 2019.

(4) As of March 31, 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 $2,540,400,180 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 $2,451,377,284. A liability to return capital received of $2,540,400,180 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of March 31, 2019.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of March 31, 2019.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during the three months ended March 31, 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 March 31, 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	($1,556,525)	$0	($1,556,525)
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	($1,556,525)	$0	($1,556,525)
d. Total claim payment volume	8,157	0	8,157

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 March 31, 2019, there were direct premiums of $48,458,442 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 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	7,323,220	14,903,542	0	22,226,762
Total Bonds	$0	$7,323,220	$14,903,542	$0	$22,226,762
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	1,411,750,847	0	0	1,411,750,847
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$1,411,750,847	$0	$0	$1,411,750,847
Preferred Stock:					
Industrial and Misc	0	0	7,283,620	0	7,283,620
Total Preferred Stocks	$0	$0	$7,283,620	$0	$7,283,620
Common Stock:					
Industrial and Misc	63,155,716	39,392,239	161,111,092	0	263,659,047
Total Common Stocks	$63,155,716	$39,392,239	$161,111,092	$0	$263,659,047
Derivative assets:					
Currency swaps	0	64,695,479	0	0	64,695,479
Interest rate swaps	0	1,781,575,079	0	0	1,781,575,079
Options	0	15,245,837	18,985,768	0	34,231,605
Forwards	0	5,984,008	0	0	5,984,008
Currency forwards	0	15,715,252	0	0	15,715,252
Total Derivative assets	$0	$1,883,215,655	$18,985,768	$0	$1,902,201,423
Separate account assets (a)	$10,202,394,972	$60,719,131,493	$958,860,699	$23,823,444,535	$95,703,831,699
Total assets at fair value	$10,265,550,688	$64,060,813,454	$1,161,144,721	$23,823,444,535	$99,310,953,398
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	54,327,627	0	0	54,327,627
Interest rate swaps	0	579,872,780	0	0	579,872,780
Total return swaps	0	41,923,624	0	0	41,923,624
Options	0	3,942,499	0	0	3,942,499
Credit default swaps	0	219,845	0	0	219,845
Currency forwards	0	1,650,469	0	0	1,650,469
Prudential Global Funding Non-Performance Risk (b)	0	3,382	0	0	3,382
Total Derivative liabilities	$0	$681,940,226	$0	$0	$681,940,226
Total liabilities at fair value	$0	$681,940,226	$0	$0	$681,940,226

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of March 31, 2019, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $3,382 decrease in value.

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 March 31, 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 March 31, 2019.

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Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of March 31, 2019.

(2) The table below provides the following data as of March 31, 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 March 31, 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 03/31/2019
a. Bonds:										
Industrial and Misc	$15,926,014	$4,301,432	($2,589,709)	$1,449,008	($2,129,380)	$1	$0	$0	($2,053,824)	$14,903,542
Preferred Stock:										
Industrial and Misc	3,258,864	6,971,337	(2,658,862)	(2,399,994)	1,941,274	171,001	0	0	0	$7,283,620
Common Stock:										
Industrial and Misc	159,893,872	0	0	(62,287)	1,157,622	1,119,224	0	(997,339)	0	$161,111,092
Derivatives (net)	20,136,096	0	0	0	(1,150,328)	0	0	0	0	$18,985,768
Separate accounts assets (a)	878,634,855	0	(6,071,549)	1,747,773	66,883,010	53,635,712	0	(3,532,059)	(32,437,043)	$958,860,699
Total Assets	**$1,077,849,701**	**$11,272,769**	**($11,320,120)**	**$734,500**	**$66,702,198**	**$54,925,938**	**$0**	**($4,529,398)**	**($34,490,867)**	**$1,161,144,721**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of March 31, 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 March 31, 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	$89,921,595,989	$85,428,987,425	$0	$87,226,651,451	$2,694,944,538	$0	$0
Unaffiliated preferred Stock	$115,761,177	$99,882,714	0	$81,806,585	$33,954,592	0	0
Unaffiliated common Stock	$263,659,040	$263,659,040	$63,155,716	$39,392,239	$161,111,085	0	0
Mortgage loans	$20,072,158,109	$19,692,696,373	0	0	$20,072,158,109	0	0
Real Estate	$901,088,650	$525,071,793	0	0	$901,088,650	0	0
Contract Loans	$2,915,231,489	$2,915,231,489	0	0	$2,915,231,489	0	0
Cash, Cash Equivalents, Short-Term Investments	$3,877,348,557	$3,877,348,557	$222,461,056	$3,529,254,423	$125,633,078	0	0
Derivative financial instruments	$2,755,754,512	$2,783,878,647	$676,000	$2,736,092,744	$18,985,768	0	0
Other Invested Assets	$74,315,518	$58,307,971	0	$74,315,518	0	0	0
Separate Accounts	$139,444,277,969	$138,564,763,073	$10,203,808,450	$95,998,078,535	$9,418,946,449	$23,823,444,535	$0
Liabilities:							
Deposit-type contracts	$16,897,756,032	$16,787,836,480	$0	$11,991,556,456	$4,906,199,576	$0	$0
Notes payable and other borrowings	$182,350,574	$182,350,574	0	$182,350,574	0	0	0
Securities sold under agreement to repurchase	$6,838,864,691	$6,838,864,691	0	$6,838,864,691	0	0	0
Cash collateral held for loaned securities	$2,540,400,180	$2,540,400,180	0	$2,540,400,180	0	0	0
Derivative financial instruments	$933,341,743	$784,870,389	$11,472,281	$921,869,462	0	0	0
Separate account liabilities-investment contracts	$95,235,002,718	$95,133,735,681	$0	$27,338,951,802	$67,896,050,916	$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 March 31, 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 $3.2 and $2.9 billion March 31, 2019 and December 31, 2018, respectively. As of March 31, 2019, the composition of the investments that underlie the cash surrender value includes 68% bonds, 21% public equities, and 11% cash, short-term investments and accrued investment income. As of December 31, 2018, the composition of the investments that underlie the cash surrender value included 71% bonds, 18% public equities, and 11% cash, short-term investments and accrued investment income.

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

21D. Business Interruption Insurance Recoveries

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

21E. State Transferable and Non-transferable Tax Credits

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

NOTES TO FINANCIAL STATEMENTS

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of March 31, 2019.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$173,102,186	$173,102,186	$253,892,138	$26,363
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	$173,102,186	$173,102,186	$253,892,138	$26,363

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

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

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

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

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: $1,040
Group Insurance Credit: $21,171,567

NOTES TO FINANCIAL STATEMENTS

23B. Uncollectible Reinsurance

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

23C. Commutation of Ceded Reinsurance

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

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

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

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

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

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

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

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended March 31, 2019 that are subject to retrospective rating features was $407,093,384. This represented 60% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended March 31, 2019 that are subject to retrospective rating features was $20,247,059. 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 March 31, 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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	$6,916,884,695	$42,696,735	$0	$6,959,581,430	4.4%
2. At book value less current surrender charge of 5% or more	132,808,318	0	0	132,808,318	0.1%
3. At fair value	3,065,569,477	909,236,000	41,401,825,916	45,376,631,393	28.9%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$10,115,262,490	$951,932,735	$41,401,825,916	$52,469,021,141	33.4%
5. At book value without adjustment (minimal or no change or adjustment)	11,788,771,078	10,523,581	0	11,799,294,659	7.5%
B. Not subject to discretionary withdrawal	41,368,001,559	51,484,511,218	339,273	92,852,852,050	59.1%
C. Total (gross: direct + assumed)	$63,272,035,127	$52,446,967,534	$41,402,165,189	$157,121,167,850	100.0%
D. Reinsurance ceded	4,962,765,524	0	0	4,962,765,524	
E. Total (net) (C)-(D)	$58,309,269,603	$52,446,967,534	$41,402,165,189	$152,158,402,326	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$41,381,823,897	$0	$0	$41,381,823,897	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	139,609,226	0	0	139,609,226	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,787,836,480	0	0	16,787,836,480	
4. Subtotal	$58,309,269,603	$0	$0	$58,309,269,603	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$52,446,967,534	$34,980,041,164	$87,427,008,698	
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	6,422,124,025	6,422,124,025	
11. Subtotal	$0	$52,446,967,534	$41,402,165,189	$93,849,132,723	
12. Total annuity actuarial reserves and deposit liabilities	$58,309,269,603	$52,446,967,534	$41,402,165,189	$152,158,402,326	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of March 31, 2019:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	4,613,427	4,604,120
(3) Ordinary - Renewal Business	2,321,694,129	2,321,271,627
(4) Credit Life	0	0
(5) Group Life	279,152,489	279,152,489
(6) Group Annuity	391,634,960	391,634,960
(7) Total	$2,997,095,005	$2,996,663,196

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 03/31/19	$0	$111,398,664	$416,267,178	$1,722,154,234	$2,249,820,076
Reserves as of 03/31/19					
(2) For accounts with assets at:					
a. Fair Value	0	12,356,667,701	0	73,952,880,778	$86,309,548,479
b. Amortized Cost	0	17,087,614,047	24,907,920,549	0	$41,995,534,596
c. Total Reserves	$0	$29,444,281,748	$24,907,920,549	$73,952,880,778	$128,305,083,075
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	0	1,394,888,748	42,696,735	0	$1,437,585,483
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	1,419,582,014	0	73,952,541,506	$75,372,123,520
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,523,581	0	0	$10,523,581
5. Subtotal	$0	$2,824,994,343	$42,696,735	$73,952,541,506	$76,820,232,584
b. Not subject to discretionary withdrawal:	0	26,619,287,405	24,865,223,814	339,272	$51,484,850,491
c. Total	$0	$29,444,281,748	$24,907,920,549	$73,952,880,778	$128,305,083,075

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)	$2,194,820,076
b.	Transfers from Separate Accounts (Page 4, Line 10)	$4,179,627,783
c.	Net transfers to or (From) Separate Accounts (a) – (b)	($1,984,807,707)
(2)	Reconciling Adjustments	($1,080,933)
	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)	($1,985,888,640)

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 $6,060,083,066; Subject to reverse repurchase agreements $12,835,492; Pledged as collateral - excluding collateral pledged to an FHLB $177,468,919; Pledged as collateral to FHLB (including assets backing funding agreements) $0; Letter stock or other securities restricted as to sale - excluding FHLB Capital Stock $389,585,302; FHLB Capital Stock $29,864,700; On deposit with state or other regulatory body $5,251,340.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 812,497,557

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	$ 2,911,385,254
14.22	Preferred Stock	$ 171,259	$ 171,259
14.23	Common Stock	$ 6,458,303,276	$ 6,828,081,128
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 2,655,822,635	$ 2,916,598,404
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 12,130,716,255	$ 12,656,236,045
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. ..... $ 2,511,486,299

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,508,679,667

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,540,400,180

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 March 31, 2019) with an aggregate statement value of approximately 0.20% 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	$	1,647,082,735
	1.12 Residential Mortgages	$	0
	1.13 Commercial Mortgages	$	18,032,486,535
	1.14 Total Mortgages in Good Standing	$	19,679,569,270
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	169,324
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	12,957,779
	1.32 Residential Mortgages	$	0
	1.33 Commercial Mortgages	$	0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	12,957,779
	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)	$	19,692,696,373
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		100.385 %
	2.2 A&H cost containment percent		0.013 %
	2.3 A&H expense percent excluding cost containment expenses		24.069 %
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-1130444	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-1130444	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		

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	9,506,415	5,037,263	4,204,138	2,240,420	20,988,236	879,059
2. Alaska AK	L	1,256,620	(211,573)	753,437	3,992,172	5,790,655	52,452
3. Arizona AZ	L	16,871,034	33,561,179	7,478,967	52,288,501	110,199,681	2,163,104
4. Arkansas AR	L	4,959,636	3,160,375	3,030,163	6,549,936	17,700,109	428,282
5. California CA	L	85,412,001	73,494,474	34,105,517	727,891,576	920,903,568	9,104,645
6. Colorado CO	L	10,952,186	15,782,261	5,530,358	39,802,452	72,067,257	1,215,581
7. Connecticut CT	L	14,485,360	6,358,789	5,050,967	46,888,175	72,783,291	1,033,287
8. Delaware DE	L	9,095,985	1,057,848	1,374,123	2,293,670	13,821,626	612,396,557
9. District of Columbia DC	L	4,386,597	326,499	1,675,110	1,788,393	8,176,598	16,156,831
10. Florida FL	L	47,228,426	28,298,766	19,872,642	53,658,758	149,058,592	6,590,287
11. Georgia GA	L	21,424,453	17,639,175	8,881,842	6,134,449	54,079,919	1,225,258
12. Hawaii HI	L	6,465,468	791,267	1,900,244	15,795,293	24,952,272	396,466
13. Idaho ID	L	3,147,584	2,949,260	1,293,111	20,059,320	27,449,275	110,845
14. Illinois IL	L	34,254,459	41,959,871	15,314,018	82,841,741	174,370,089	4,195,852
15. Indiana IN	L	21,598,397	32,353,735	5,620,755	2,006,221	61,579,107	783,528
16. Iowa IA	L	6,074,520	2,899,292	3,254,075	2,302,435	14,530,322	721,492
17. Kansas KS	L	5,622,056	4,869,921	3,024,661	4,392,874	17,909,513	488,474
18. Kentucky KY	L	9,887,599	3,874,189	3,819,381	3,194,792	20,775,962	1,177,689
19. Louisiana LA	L	13,316,932	2,779,436	4,621,551	3,073,349	23,791,268	475,495
20. Maine ME	L	3,954,050	1,409,897	1,159,668	4,292,154	10,815,769	146,746
21. Maryland MD	L	18,683,271	8,949,563	8,610,600	8,370,160	44,613,594	942,541
22. Massachusetts MA	L	25,398,415	12,077,889	13,903,955	17,905,593	69,285,852	1,718,724
23. Michigan MI	L	17,004,767	13,030,349	12,380,661	29,191,600	71,607,378	1,894,364
24. Minnesota MN	L	31,127,446	3,296,843	9,724,044	6,983,277	51,131,610	1,840,306
25. Mississippi MS	L	5,214,580	4,849,662	2,594,423	1,520,925	14,179,589	120,083
26. Missouri MO	L	13,676,783	6,765,316	6,642,463	13,935,504	41,020,066	1,171,706
27. Montana MT	L	1,274,198	1,078,873	967,282	18,242,002	21,562,356	52,111
28. Nebraska NE	L	3,709,846	951,814	1,967,016	2,119,657	8,748,334	116,502
29. Nevada NV	L	4,327,729	6,606,778	2,045,900	49,345,078	62,325,484	439,085
30. New Hampshire NH	L	5,218,643	1,627,942	1,307,837	2,396,851	10,551,273	176,235
31. New Jersey NJ	L	149,366,985	255,206,054	18,382,270	91,747,117	514,702,426	23,238,968
32. New Mexico NM	L	5,754,157	3,513,167	1,511,225	65,750,830	76,529,379	181,435
33. New York NY	L	79,044,198	22,845,550	31,023,010	90,210,806	223,123,564	13,491,695
34. North Carolina NC	L	21,428,300	39,646,895	9,409,310	5,737,650	76,222,155	1,605,579
35. North Dakota ND	L	1,256,510	334,969	1,023,107	4,010,855	6,625,440	52,487
36. Ohio OH	L	27,025,752	54,185,153	14,713,603	34,237,057	130,161,565	1,179,828
37. Oklahoma OK	L	7,384,520	3,957,327	3,748,328	5,950,404	21,040,579	651,655
38. Oregon OR	L	4,651,373	7,348,354	3,001,905	181,154,460	196,156,093	1,026,462
39. Pennsylvania PA	L	50,375,715	25,273,818	19,576,621	61,067,337	156,293,492	3,355,838
40. Rhode Island RI	L	2,812,917	283,683	882,839	1,846,753	5,826,192	295,539
41. South Carolina SC	L	12,773,154	5,918,599	6,929,690	7,045,697	32,667,140	891,756
42. South Dakota SD	L	1,218,866	549,643	671,201	4,104,750	6,544,459	57,755
43. Tennessee TN	L	18,853,588	8,206,657	8,665,855	12,279,111	48,005,210	10,702,822
44. Texas TX	L	59,784,863	36,342,133	32,303,332	28,894,187	157,324,515	3,741,410
45. Utah UT	L	4,469,354	5,481,163	2,386,908	28,813,559	41,150,985	105,028
46. Vermont VT	L	1,786,338	1,343,036	419,344	2,324,968	5,873,686	65,718
47. Virginia VA	L	19,207,584	9,075,117	10,142,077	7,095,598	45,520,376	1,369,820
48. Washington WA	L	80,102,537	16,507,778	17,681,194	153,337,859	267,629,367	1,901,115
49. West Virginia WV	L	4,392,014	6,848,966	2,107,196	(2,114,448)	11,233,727	471,829
50. Wisconsin WI	L	17,319,349	2,010,483	5,952,130	6,172,165	31,454,126	926,477
51. Wyoming WY	L	1,233,123	717,443	458,068	3,888,725	6,297,358	52,349
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	151,670	61,872	19,726	1,251,862	1,485,130	13
54. Puerto Rico PR	L	819,632	420,144	522,357	(32,054)	1,730,080	52,521
55. U.S. Virgin Islands VI	L	24,625	12	21,240	1,298,163	1,344,040	39
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	124,665	326,289	152,647	6,396,340	6,999,941	314,995
58. Aggregate Other Aliens OT	XXX	3,538,995	347,563	1,322,027	3,152,409	8,360,994	315,038
59. Subtotal	XXX	1,030,436,239	844,378,822	385,136,117	2,037,119,485	4,297,070,663	734,261,756
90. Reporting entity contributions for employee benefits plans	XXX	8,987,349	0	5,581,519	7,261,721	21,830,589	242,800
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	289,271,275	0	0	0	289,271,275	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	22,636,818	0	10,434	0	22,647,252	0
94. Aggregate or other amounts not allocable by State	XXX	347,086,385	0	0	0	347,086,385	43,387,213
95. Totals (Direct Business)	XXX	1,698,418,066	844,378,822	390,728,070	2,044,381,206	4,977,906,164	777,891,769
96. Plus Reinsurance Assumed	XXX	1,667,592,665	725,119,347	0	0	2,392,712,012	0
97 Totals (All Business)	XXX	3,366,010,731	1,569,498,169	390,728,070	2,044,381,206	7,370,618,176	777,891,769
98. Less Reinsurance Ceded	XXX	1,474,824,773	996	17,806,413	0	1,492,632,182	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,891,185,958	1,569,497,173	372,921,657	2,044,381,206	5,877,985,994	777,891,769
DETAILS OF WRITE-INS							
58001. ASM American Samoa	XXX	326	0	0	0	326	0
58002. MNP Northern Mariana Islands	XXX	14,395	0	0	0	14,395	0
58003. AND Andorra	XXX	20,000	0	0	0	20,000	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	3,504,274	347,563	1,322,027	3,152,409	8,326,273	315,038
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,538,995	347,563	1,322,027	3,152,409	8,360,994	315,038
9401. Servicemember's Group Life Insurance	XXX	266,657,619	0	0	0	266,657,619	43,387,213
9402. Paid up additions	XXX	79,908,736	0	0	0	79,908,736	0
9403. Interest allowed on premium and considerations paid in advance	XXX	520,030	0	0	0	520,030	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	347,086,385	0	0	0	347,086,385	43,387,213

(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
PFI IBH (UK) Holdings Limited			GBR
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			DE
PAI Delano 1500 Ranches, LLC			DE
PAI Flicker Orchard, LLC			DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC			DE
PAI Lake Placid Groves, LLC			DE
PAI Wallula Gap Vineyard, LLC			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
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

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

PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
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

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PART 1 - ORGANIZATIONAL CHART

PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM 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
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

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

PRREF II Fund Manager LLC			DE
Pru Alpha Partners I, LLC		33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC			DE
Prudential Capital Group, L.P.		36-4378881	DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC			DE
Prudential Fixed Income U.S. Relative Value Partners, LLC			DE
Prudential Home Building Investors, Inc.		22-3166454	NJ
Prudential Home Building Investment Advisers, L.P.		22-3172945	NJ
Prudential HYDF Carry/Co-Invest, L.P.		45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC		45-2656216	DE
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Private Placement Investors, Inc.		22-3258762	NJ
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Trust Company		23-2189568	PA
QMA LLC		33-1077887	NJ
Ross Avenue Energy Fund Holdings, LLC		47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.		47-3551881	DE
Prudential Capital Energy Partners, L.P.		47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC			DE
Prudential Capital Energy Partners Management Fund, L.P.		47-3590499	DE
Senior Housing Partners IV L.L.C.		45-2222533	DE
Senior Housing Partners V, LLC		47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC		83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.		45-2228275	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC		83-1460765	DE
SHP IV Carried Interest, LP		46-2533632	DE
SHP V Carried Interest, L.P.		47-1993225	DE
Senior Housing Partnership Fund V, LLC		47-1981127	DE
SMP Holdings, Inc.		22-3451934	DE
TRGOAG Company, Inc.		22-3195450	DE
Wabash Avenue Holdings V, LLC		81-2692248	DE
PCP V Cayman AIV GP, L.P.			CYM
Wabash Avenue Partners V, L.P.		81-2679691	DE
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
Pramerica of Bermuda Life Assurance Company, Ltd.			BMU
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

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

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
Prudential International Investments Cayman			CYM
Prudential Latin American Investments, Ltd.			CYM
Prudential International Investments Cayman			CYM
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
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Service LLC			DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.			BRA
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
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

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

Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
Gateway CDE LLC		20-8190723	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, 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
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, 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

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

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 LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock 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					PFI IBH (UK) Holdings Limited	GBR	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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					PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					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					Gleneraly International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		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	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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		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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		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
		00000					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	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					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	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	3.920	Prudential Financial, Inc.	N	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	26.800	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000	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					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	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					Prudential International Investments Cayman	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential International Investments Cayman	CYM	NIA	Prudential Latin American Investments, Ltd.	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	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	

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		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					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	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	
		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	

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		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	
		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	

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		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	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	
		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, L.P.	GBR	DS	PGIM REF Europe Member, LLC	Ownership	100.000	Prudential Financial, Inc.	N	

SCHEDULE Y

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		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	
		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	

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		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	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					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	100.000	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	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	

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		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	
		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	

SCHEDULE Y

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		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

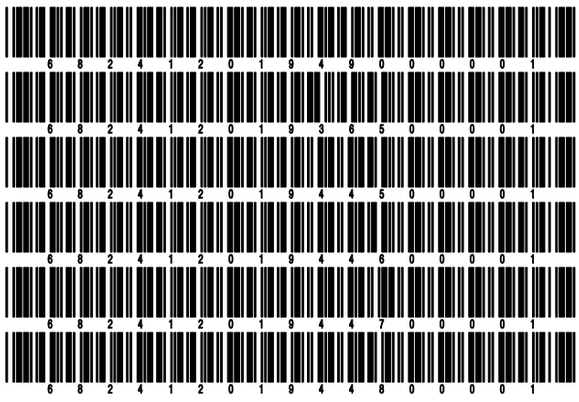
4.

5.

6.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension expense	2,403,886,433	2,403,886,433	0	0
2505.	Receivable for sales on investments over 15 days	1,332,653	1,332,653	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,405,219,086	2,405,219,086	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	287,301,122	278,908,629
2505.	Rebate expenses on loans	6,665,991	6,529,354
2506.	Provision for contingencies	5,056,254	4,872,965
2507.	Interest on policy or contract funds and group and other conversions	3,612,792	3,363,518
2508.	Interest payable on surplus notes	0	27,925,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	302,636,159	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	4,875,180	2,689,374	900,803
2705.	Payments under employees, agents and directors benefit plans not included above	32,908,290	35,962,541	148,953,339
2797.	Summary of remaining write-ins for Line 27 from overflow page	37,783,470	38,651,915	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.	ANT Netherlands Antilles	XXX	1,992	0	0	0	1,992	0
58005.	ARE United Arab Emirates	XXX	160,006	0	0	0	160,006	14
58006.	ARG Argentina	XXX	9,517	0	0	0	9,517	0
58007.	ATG Antigua and Barbuda	XXX	357	0	0	0	357	0
58008.	ABW Aruba	XXX	87	0	0	0	87	0
58009.	AUS Australia	XXX	12,394	0	95	0	12,489	0
58010.	AUT Austria	XXX	1,139	84,772	0	0	85,911	0
58011.	BEL Belgium	XXX	469,386	0	0	0	469,386	12
58012.	BHS Bahamas	XXX	3,834	0	0	0	3,834	0
58013.	BLZ Belize	XXX	934	0	0	0	934	0
58014.	BMU Bermuda	XXX	560	0	0	0	560	0
58015.	BRA Brazil	XXX	1,471	0	0	0	1,471	0
58016.	BRB Barbados	XXX	770	0	0	0	770	0
58017.	CAF Central African Republic	XXX	696	0	0	0	696	0
58018.	CHE Switzerland	XXX	94,432	0	0	0	94,432	(5)
58019.	CHL Chile	XXX	450	0	0	0	450	0
58020.	CHN China	XXX	4,864	0	0	0	4,864	0
58021.	COL Colombia	XXX	1,019	0	0	0	1,019	0
58022.	CRI Costa Rica	XXX	1,379	0	0	0	1,379	2
58023.	CYM Cayman Islands	XXX	1,017	0	0	0	1,017	0
58024.	CYP Cyprus	XXX	266	0	0	0	266	0
58025.	CZE Czech Republic	XXX	477	0	0	0	477	0
58026.	DEU Germany	XXX	39,134	0	0	0	39,134	4
58027.	DMA Dominica	XXX	208	0	0	0	208	0
58028.	DNK Denmark	XXX	2,666	0	0	0	2,666	0
58029.	DOM Dominican Republic	XXX	441	0	0	0	441	0
58030.	ECU Ecuador	XXX	2,494	0	0	0	2,494	0
58031.	EGY Egypt	XXX	57	0	0	0	57	0
58032.	ESP Spain	XXX	98,323	0	0	0	98,323	(12)
58033.	FIN Finland	XXX	2,507	0	0	0	2,507	0
58034.	FRA France	XXX	61,076	0	0	0	61,076	(8)
58035.	GBR United Kingdom	XXX	52,194	0	0	(15)	52,180	(16)
58036.	GHA Ghana	XXX	215	0	0	0	215	0
58037.	GRC Greece	XXX	11,248	0	0	0	11,248	6
58038.	HKG Hong Kong, Special Administrative Region of China	XXX	68,057	0	0	0	68,057	44
58039.	HND Honduras	XXX	2,558	0	0	0	2,558	0
58040.	IDN Indonesia	XXX	5,727	0	0	0	5,727	0
58041.	IND India	XXX	676	0	0	0	676	0
58042.	IRL Ireland	XXX	7,730	0	268	0	7,998	0
58043.	ISR Israel	XXX	94,297	0	0	0	94,297	(24)
58044.	ITA Italy	XXX	20,241	0	0	0	20,241	3
58045.	JAM Jamaica	XXX	2,002	0	0	0	2,002	0
58046.	JPN Japan	XXX	16,322	0	0	0	16,322	4
58047.	KEN Kenya	XXX	214	0	0	0	214	0
58048.	KOR Korea, Republic of	XXX	2,615	0	0	0	2,615	15
58049.	KWT Kuwait	XXX	1,193	0	0	0	1,193	0
58050.	LCA Saint Lucia	XXX	248	0	0	0	248	0
58051.	LUX Luxembourg	XXX	198	0	0	0	198	4
58052.	MCO Monaco	XXX	25,274	0	0	0	25,274	3
58053.	MEX Mexico	XXX	58,544	0	0	0	58,544	23
58054.	MLT Malta	XXX	1,506	0	0	0	1,506	0
58055.	MYS Malaysia	XXX	1,599	0	0	0	1,599	0
58056.	NIC Nicaragua	XXX	80	0	0	0	80	0
58057.	NLD Netherlands	XXX	25,032	0	0	0	25,032	0
58058.	NOR Norway	XXX	1,458	0	0	0	1,458	0
58059.	NZL New Zealand	XXX	441	0	0	0	441	0
58060.	PAK Pakistan	XXX	0	0	0	0	0	2
58061.	PAN Panama	XXX	393	254,239	0	3,152,423	3,407,055	315,000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58062. PHL Phillipines	XXX	11,752	0	0	0	11,752	2
58063. POL Poland	XXX	173	0	0	0	173	0
58064. PRT Portugal	XXX	2,220	0	0	0	2,220	0
58065. ROM Romania	XXX	98	0	0	0	98	0
58066. SGP Singapore	XXX	11,526	0	0	0	11,526	1
58067. SWE Sweden	XXX	483	0	0	0	483	0
58068. THA Thailand	XXX	1,172	0	0	0	1,172	0
58069. TTO Trinidad and Tobago	XXX	2,671	0	0	0	2,671	0
58070. TUR Turkey	XXX	214	0	0	0	214	0
58071. TWN Taiwan, Republic of China	XXX	62,985	0	0	0	62,985	3
58072. VGB British Virgin Islands	XXX	59,418	0	0	0	59,418	0
58073. ZAF South Africa	XXX	6,936	0	0	0	6,936	0
58074. ZZZ Other Alien	XXX	1,970,612	8,552	1,321,664	0	3,300,829	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	3,504,274	347,563	1,322,027	3,152,409	8,326,273	315,038

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	4,318,925	44,209,603
3.	Current year change in encumbrances	103,934	23,896,066
4.	Total gain (loss) on disposals	11,658	76,156,345
5.	Deduct amounts received on disposals	11,658	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	10,481,888	57,215,612
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	525,071,793	531,130,822
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	525,071,793	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	906,254,224	3,318,515,014
	2.2 Additional investment made after acquisition	151,081,277	76,435,268
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	276,619	428,096
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(13,376,384)	(11,274,438)
7.	Deduct amounts received on disposals	522,096,240	2,889,596,093
8.	Deduct amortization of premium and mortgage interest points and commitment fees	559,781	2,928,036
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	31,365,808	(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)	19,692,696,373	19,139,750,849
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	19,692,696,373	19,139,750,849
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	19,692,696,373	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	99,987,169	449,618,424
	2.2 Additional investment made after acquisition	197,051,473	832,826,175
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	62,141	219,912
5.	Unrealized valuation increase (decrease)	87,295,094	79,289,168
6.	Total gain (loss) on disposals	(194,775)	(21,975,126)
7.	Deduct amounts received on disposals	94,678,956	843,504,799
8.	Deduct amortization of premium and depreciation	63,258	250,461
9.	Total foreign exchange change in book/adjusted carrying value	(3,224,957)	(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)	5,769,608,110	5,483,374,179
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,769,608,110	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	4,523,200,088	21,311,051,716
3.	Accrual of discount	96,598,036	221,147,379
4.	Unrealized valuation increase (decrease)	361,121,570	(267,115,300)
5.	Total gain (loss) on disposals	(12,798,637)	21,755,942
6.	Deduct consideration for bonds and stocks disposed of	3,943,076,155	14,540,509,687
7.	Deduct amortization of premium	76,075,613	149,888,277
8.	Total foreign exchange change in book/adjusted carrying value	(8,282,330)	(406,555,921)
9.	Deduct current year's other than temporary impairment recognized	16,362,412	93,065,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	10,020,401	45,424,781
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	92,620,781,566	91,686,436,617
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	92,620,781,566	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)	58,781,301,679	27,084,888,394	28,228,198,427	174,775,504	57,812,767,150	0	0	58,781,301,679
2.	NAIC 2 (a)	24,520,911,451	2,754,833,183	1,778,350,468	(169,470,992)	25,327,923,174	0	0	24,520,911,451
3.	NAIC 3 (a)	2,859,267,575	153,830,993	107,453,119	(35,554,021)	2,870,091,428	0	0	2,859,267,575
4.	NAIC 4 (a)	1,307,358,490	110,913,229	127,056,023	60,846,690	1,352,062,386	0	0	1,307,358,490
5.	NAIC 5 (a)	598,066,889	23,249,247	42,144,138	(19,928,474)	559,243,524	0	0	598,066,889
6.	NAIC 6 (a)	73,734,962	1,803,244	1,755,597	8,784,843	82,567,452	0	0	73,734,962
7.	Total Bonds	88,140,641,046	30,129,518,290	30,284,957,773	19,453,550	88,004,655,114	0	0	88,140,641,046
	PREFERRED STOCK								
8.	NAIC 1	79,200,000	0	0	0	79,200,000	0	0	79,200,000
9.	NAIC 2	171,259	0	0	0	171,259	0	0	171,259
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	10,098,520	0	0	(6,799,249)	3,299,271	0	0	10,098,520
13.	NAIC 6	10,181,682	406,874	(34,500)	6,760,388	17,383,444	0	0	10,181,682
14.	Total Preferred Stock	99,651,461	406,874	(34,500)	(38,861)	100,053,974	0	0	99,651,461
15.	Total Bonds and Preferred Stock	88,240,292,507	30,129,925,164	30,284,923,273	19,414,689	88,104,709,088	0	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 $ 1,465,159,947 ; NAIC 2 $ 1,028,920,907 ; NAIC 3 $ 70,078,766 NAIC 4 $ 10,338,076 ; NAIC 5 $ 0 ; 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	1,330,329,005	XXX	1,326,125,289	3,592,796	19,954

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	909,129,672	2,421,455,267
3.	Accrual of discount	7,114,729	10,428,492
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	717	162,746
6.	Deduct consideration received on disposals	935,930,541	2,613,940,839
7.	Deduct amortization of premium	108,742	926,879
8.	Total foreign exchange change in book/adjusted carrying value	228,831	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)	1,330,329,005	1,349,894,339
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,330,329,005	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	(2,297,107)
3.	Unrealized Valuation increase/(decrease)	83,658,346
4.	Total gain (loss) on termination recognized	42,628,119
5.	Considerations received/(paid) on terminations	103,894,564
6.	Amortization	(1,740,057)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(17,487,838)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(22,513,040)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	1,985,285,728
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,985,285,728

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				13,722,531
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	118,051,947			
	3.14 Section 1, Column 18, prior year	161,839,272	(43,787,325)	(43,787,325)	
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	118,051,947			
	3.24 Section 1, Column 19, prior year	161,839,272	(43,787,325)	(43,787,325)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		164,800,602		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	164,800,602	164,800,602		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				13,722,531
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				13,722,531

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	2,304,457	2,472,373	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(108,034)	5,513	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,412,492	2,466,860
105756K#6	Corporate Bond First to Default	3	0	2,496,968	2,582,820			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,496,968	2,582,820
195325M*3	Corporate Bond First to Default	2	8,000,000	448,609	627,972	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(88,992)	69,837	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	537,600	558,135
195325M*3	Corporate Bond First to Default	2	0	5,832,411	6,210,600			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,832,411	6,210,600
195325M*3	Corporate Bond First to Default	2	0	2,319,426	2,241,560			Credit Default Swap - 1101194CM	0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,319,426	2,241,560
715638K@0	Corporate Bond First to Default	2	12,000,000	207,162	397,368	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(73,278)	150,713	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,440	246,656
715638K@0	Corporate Bond First to Default	2	0	7,388,675	7,444,850			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,388,675	7,444,850
715638K@0	Corporate Bond First to Default	2	0	1,532,338	1,593,670			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,532,338	1,593,670
715638K@0	Corporate Bond First to Default	2	0	2,223,211	2,228,604			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,223,211	2,228,604
715638K@0	Corporate Bond First to Default	2	0	68,821	69,613			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,821	69,613
715638K@0	Corporate Bond First to Default	2	0	1,545,552	1,602,953			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,545,552	1,602,953
168863E#1	Corporate Bond First to Default	1	12,000,000	770,843	992,365	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	2,680	153,581	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,164	838,784
168863E#1	Corporate Bond First to Default	1	0	777,632	818,322			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,632	818,322
168863E#1	Corporate Bond First to Default	1	0	996,120	1,052,580			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,120	1,052,580
168863E#1	Corporate Bond First to Default	1	0	907,253	1,133,500			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	907,253	1,133,500
168863E#1	Corporate Bond First to Default	1	0	507,080	539,365			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	507,080	539,365
168863E#1	Corporate Bond First to Default	1	0	3,462,243	3,360,818			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,462,243	3,360,818
168863E#1	Corporate Bond First to Default	1	0	609,338	629,150			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	609,338	629,150
168863E#1	Corporate Bond First to Default	1	0	740,395	775,548			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	740,395	775,548
168863E#1	Corporate Bond First to Default	1	0	2,122,035	2,283,580			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,122,035	2,283,580
168863E#1	Corporate Bond First to Default	1	0	259,347	290,454			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,347	290,454
168863E#1	Corporate Bond First to Default	1	0	524,119	516,655			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	524,119	516,655
168863E#1	Corporate Bond First to Default	1	0	1,153,628	1,198,365			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,628	1,198,365
712219C@1	Corporate Bond First to Default	1	12,000,000	436,902	544,976	08/05/2015	09/20/2020	Credit Default Swap - 1101197CM	3,484	154,732	00817Y-AP-3	AETNA INC CORPORATE	2FE	433,419	390,244
712219C@1	Corporate Bond First to Default	1	0	6,449,027	6,788,940			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,449,027	6,788,940
712219C@1	Corporate Bond First to Default	1	0	832,307	913,602			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,307	913,602
712219C@1	Corporate Bond First to Default	1	0	773,924	806,539			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	773,924	806,539
712219C@1	Corporate Bond First to Default	1	0	1,049,653	1,112,486			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	1,049,653	1,112,486
712219C@1	Corporate Bond First to Default	1	0	532,532	559,960			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	532,532	559,960
712219C@1	Corporate Bond First to Default	1	0	617,319	646,874			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	617,319	646,874
712219C@1	Corporate Bond First to Default	1	0	653,489	657,796			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,489	657,796
712219C@1	Corporate Bond First to Default	1	0	3,171,833	3,417,484			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,171,833	3,417,484
70687W@7	Corporate Bond First to Default	1	12,000,000	458,574	700,006	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(72,330)	146,086	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	530,905	553,920
70687W@7	Corporate Bond First to Default	1	0	4,968,866	5,084,150			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,968,866	5,084,150
70687W@7	Corporate Bond First to Default	1	0	1,544,172	1,531,050			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,544,172	1,531,050
70687W@7	Corporate Bond First to Default	1	0	2,077,875	2,234,260			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,077,875	2,234,260
70687W@7	Corporate Bond First to Default	1	0	1,022,426	1,074,040			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,022,426	1,074,040
70687W@7	Corporate Bond First to Default	1	0	2,170,491	2,148,360			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,170,491	2,148,360
718286E#0	Corporate Bond First to Default	2	12,000,000	2,023,399	2,324,742	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	9,447	146,082	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,952	2,178,660
718286E#0	Corporate Bond First to Default	2	0	1,224,148	1,262,296			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,224,148	1,262,296
718286E#0	Corporate Bond First to Default	2	0	1,120,715	1,175,070			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,120,715	1,175,070
718286E#0	Corporate Bond First to Default	2	0	700,538	733,362			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,538	733,362
718286E#0	Corporate Bond First to Default	2	0	517,731	533,593			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	517,731	533,593
718286E#0	Corporate Bond First to Default	2	0	1,026,473	1,117,130			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,473	1,117,130
718286E#0	Corporate Bond First to Default	2	0	2,671,941	2,826,233			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,941	2,826,233
718286E#0	Corporate Bond First to Default	2	0	1,875,225	1,984,380			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,875,225	1,984,380
718286E#0	Corporate Bond First to Default	2	0	404,092	411,525			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	404,092	411,525
718286E#0	Corporate Bond First to Default	2	0	498,631	519,165			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,631	519,165
831594C#1	Corporate Bond First to Default	1	12,000,000	971,406	1,160,799	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(21,071)	108,009	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,476	1,052,790
831594C#1	Corporate Bond First to Default	1	0	1,015,401	1,043,220			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,401	1,043,220
831594C#1	Corporate Bond First to Default	1	0	2,089,629	1,827,080			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,089,629	1,827,080
831594C#1	Corporate Bond First to Default	1	0	3,567,862	3,688,265			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,567,862	3,688,265
831594C#1	Corporate Bond First to Default	1	0	3,059,888	3,179,550			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,059,888	3,179,550

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	611,601	655,090			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	611,601	655,090
831594C#1	Corporate Bond First to Default	1	0	1,079,183	1,138,350			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,079,183	1,138,350
698299P#5	Corporate Bond First to Default	2	16,000,000	1,416,369	1,783,391	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(88,095)	192,285	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,504,464	1,591,106
698299P#5	Corporate Bond First to Default	2	0	3,726,174	3,956,325			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,174	3,956,325
698299P#5	Corporate Bond First to Default	2	0	774,293	794,040			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	774,293	794,040
698299P#5	Corporate Bond First to Default	2	0	854,278	875,965			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,278	875,965
698299P#5	Corporate Bond First to Default	2	0	1,333,327	1,350,128			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,333,327	1,350,128
698299P#5	Corporate Bond First to Default	2	0	506,029	536,850			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	506,029	536,850
698299P#5	Corporate Bond First to Default	2	0	398,739	423,804			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	398,739	423,804
698299P#5	Corporate Bond First to Default	2	0	689,077	656,425			Credit Default Swap - 1101195CM	0	0	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	2FE	689,077	656,425
698299P#5	Corporate Bond First to Default	2	0	536,635	508,920			Credit Default Swap - 1101195CM	0	0	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	2FE	536,635	508,920
698299P#5	Corporate Bond First to Default	2	0	2,213,458	2,282,896			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,458	2,282,896
698299P#5	Corporate Bond First to Default	2	0	1,136,705	1,175,760			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,136,705	1,175,760
698299P#5	Corporate Bond First to Default	2	0	1,278,891	1,302,801			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,278,891	1,302,801
698299P#5	Corporate Bond First to Default	2	0	1,634,217	1,692,735			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,634,217	1,692,735
12574#FK8	Corporate Bond First to Default	1	50,000,000	(1,037,813)	1,155,500	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,700,805)	445,335	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	662,992	710,165
12574#FK8	Corporate Bond First to Default	1	0	6,923,625	7,267,050			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,923,625	7,267,050
12574#FK8	Corporate Bond First to Default	1	0	1,469,771	1,523,839			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,469,771	1,523,839
12574#FK8	Corporate Bond First to Default	1	0	4,152,850	4,510,520			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,152,850	4,510,520
12574#FK8	Corporate Bond First to Default	1	0	783,061	761,675			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	783,061	761,675
12574#FK8	Corporate Bond First to Default	1	0	1,011,627	1,032,420			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,627	1,032,420
12574#FK8	Corporate Bond First to Default	1	0	3,182,971	3,317,472			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,182,971	3,317,472
12574#FK8	Corporate Bond First to Default	1	0	991,271	1,090,240			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,271	1,090,240
12574#FK8	Corporate Bond First to Default	1	0	516,817	517,956			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,817	517,956
12574#FK8	Corporate Bond First to Default	1	0	9,403,544	9,682,700			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,403,544	9,682,700
12574#FK8	Corporate Bond First to Default	1	0	1,143,278	1,178,192			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,278	1,178,192
12574#FK8	Corporate Bond First to Default	1	0	1,556,853	1,544,415			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,853	1,544,415
12574#FK8	Corporate Bond First to Default	1	0	2,274,857	2,424,013			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,857	2,424,013
12574#FK8	Corporate Bond First to Default	1	0	3,895,512	4,053,214			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,895,512	4,053,214
12574#FK8	Corporate Bond First to Default	1	0	8,048,144	8,634,132			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,048,144	8,634,132
12574#FK8	Corporate Bond First to Default	1	0	2,935,000	3,072,270			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,072,270
12574#FK8	Corporate Bond First to Default	1	0	1,088,737	1,153,480			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,088,737	1,153,480
12518*Q29	Corporate Bond First to Default	4	30,000,000	11,709,924	13,080,940	10/29/2018	12/20/2023	Credit Default Swap - 1252370M	1,254,081	1,949,711	01959L-AA-0	Allina Health System CORPORATE	1FE	10,455,843	11,131,229
12518*Q29	Corporate Bond First to Default	4	0	1,500,549	1,661,670			Credit Default Swap - 1252370M	0	0	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	1,500,549	1,661,670
12518*Q29	Corporate Bond First to Default	4	0	1,953,411	2,201,367			Credit Default Swap - 1252370M	0	0	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1FE	1,953,411	2,201,367
12518*Q29	Corporate Bond First to Default	4	0	6,999,835	8,101,520			Credit Default Swap - 1252370M	0	0	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP	1FE	6,999,835	8,101,520
12518*Q29	Corporate Bond First to Default	4	0	857,779	889,963			Credit Default Swap - 1252370M	0	0	73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI	1FE	857,779	889,963
12518*Q29	Corporate Bond First to Default	4	0	2,636,681	2,749,880			Credit Default Swap - 1252370M	0	0	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1FE	2,636,681	2,749,880
12518*Q29	Corporate Bond First to Default	4	0	4,998,200	5,274,000			Credit Default Swap - 1252370M	0	0	774341-AF-8	ROCKWELL COLLINS CORPORATE	2FE	4,998,200	5,274,000
12518*Q29	Corporate Bond First to Default	4	0	208,022	208,286			Credit Default Swap - 1252370M	0	0	91913Y-AL-4	VALERO ENERGY CORPORATE	2FE	208,022	208,286
12518*Q29	Corporate Bond First to Default	4	0	734,958	715,298			Credit Default Swap - 1252370M	0	0	942683-AH-6	ACTAVIS INC CORPORATE	2FE	734,958	715,298
12518*Q45	Corporate Bond First to Default	4	120,000,027	5,345,053	7,916,344	10/30/2018	12/20/2023	Credit Default Swap - 1252280M	5,252,773	7,798,844	037389-AK-9	AON CORP COMPANY GUARNT	2FE	92,280	117,500
12518*Q45	Corporate Bond First to Default	4	0	2,985,428	3,651,840			Credit Default Swap - 1252280M	0	0	049560-AA-3	ATMOS ENERGY CORP DEBENTURES	1FE	2,985,428	3,651,840
12518*Q45	Corporate Bond First to Default	4	0	405,304	654,312			Credit Default Swap - 1252280M	0	0	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	405,304	654,312
12518*Q45	Corporate Bond First to Default	4	0	2,058,311	1,989,333			Credit Default Swap - 1252280M	0	0	066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN	4FE	2,058,311	1,989,333
12518*Q45	Corporate Bond First to Default	4	0	3,977,887	4,648,784			Credit Default Swap - 1252280M	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	3,977,887	4,648,784

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	368,460	397,185			Credit Default Swap - 125228CM	0	0	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1FE	368,460	397,185
12518*Q45	Corporate Bond First to Default	4	0	579,442	953,968			Credit Default Swap - 125228CM	0	0	195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	579,442	953,968
12518*Q45	Corporate Bond First to Default	4	0	487,861	637,731			Credit Default Swap - 125228CM	0	0	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2FE	487,861	637,731
12518*Q45	Corporate Bond First to Default	4	0	441,704	596,884			Credit Default Swap - 125228CM	0	0	29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS	2FE	441,704	596,884
12518*Q45	Corporate Bond First to Default	4	0	2,182,607	3,274,850			Credit Default Swap - 125228CM	0	0	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,182,607	3,274,850
12518*Q45	Corporate Bond First to Default	4	0	1,295,178	5,051,016			Credit Default Swap - 125228CM	0	0	345370-CA-6	FORD MOTOR CO NOTES	2FE	1,295,178	5,051,016
12518*Q45	Corporate Bond First to Default	4	0	2,473,110	3,220,525			Credit Default Swap - 125228CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,473,110	3,220,525
12518*Q45	Corporate Bond First to Default	4	0	13,511,197	14,935,483			Credit Default Swap - 125228CM	0	0	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1FE	13,511,197	14,935,483
12518*Q45	Corporate Bond First to Default	4	0	5,390,235	7,545,898			Credit Default Swap - 125228CM	0	0	40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR N	2FE	5,390,235	7,545,898
12518*Q45	Corporate Bond First to Default	4	0	3,615,518	5,443,850			Credit Default Swap - 125228CM	0	0	453258-AP-0	VALE INCO LTD BONDS	2FE	3,615,518	5,443,850
12518*Q45	Corporate Bond First to Default	4	0	9,133,977	11,045,969			Credit Default Swap - 125228CM	0	0	465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN	2FE	9,133,977	11,045,969
12518*Q45	Corporate Bond First to Default	4	0	10,938,329	13,334,511			Credit Default Swap - 125228CM	0	0	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	10,938,329	13,334,511
12518*Q45	Corporate Bond First to Default	4	0	544,518	691,200			Credit Default Swap - 125228CM	0	0	593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN	2FE	544,518	691,200
12518*Q45	Corporate Bond First to Default	4	0	2,874,349	3,568,920			Credit Default Swap - 125228CM	0	0	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	2,874,349	3,568,920
12518*Q45	Corporate Bond First to Default	4	0	365,221	581,112			Credit Default Swap - 125228CM	0	0	698299-AD-6	Republic of Panama GOVT FOREIGN	2FE	365,221	581,112
12518*Q45	Corporate Bond First to Default	4	0	5,066,930	5,923,700			Credit Default Swap - 125228CM	0	0	706451-BD-2	PETROLEOS MEXICANOS CORP FRGN	2FE	5,066,930	5,923,700
12518*Q45	Corporate Bond First to Default	4	0	1,069,801	1,656,653			Credit Default Swap - 125228CM	0	0	718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIG	2FE	1,069,801	1,656,653
12518*Q45	Corporate Bond First to Default	4	0	5,755,667	6,371,050			Credit Default Swap - 125228CM	0	0	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1FE	5,755,667	6,371,050
12518*Q45	Corporate Bond First to Default	4	0	404,080	837,174			Credit Default Swap - 125228CM	0	0	78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	2FE	404,080	837,174
12518*Q45	Corporate Bond First to Default	4	0	5,707,172	7,386,416			Credit Default Swap - 125228CM	0	0	872649-BH-0	TRW INC DEBENTURES	2FE	5,707,172	7,386,416
12518*Q45	Corporate Bond First to Default	4	0	13,994,921	18,448,080			Credit Default Swap - 125228CM	0	0	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	13,994,921	18,448,080
12518*Q45	Corporate Bond First to Default	4	0	710,634	961,864			Credit Default Swap - 125228CM	0	0	880277-AB-4	TENAGA NASIONAL DEBENTURES 144A	1FE	710,634	961,864
12518*Q45	Corporate Bond First to Default	4	0	284,498	424,380			Credit Default Swap - 125228CM	0	0	900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN	3FE	284,498	424,380
12518*Q45	Corporate Bond First to Default	4	0	3,784,446	5,139,750			Credit Default Swap - 125228CM	0	0	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,784,446	5,139,750
12518*Q45	Corporate Bond First to Default	4	0	11,490	21,266			Credit Default Swap - 125228CM	0	0	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2FE	11,490	21,266
12518*Q45	Corporate Bond First to Default	4	0	4,809,863	4,605,978			Credit Default Swap - 125228CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	2FE	4,809,863	4,605,978
12518*Q45	Corporate Bond First to Default	4	0	5,016,218	6,596,100			Credit Default Swap - 125228CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	5,016,218	6,596,100
12518*Q45	Corporate Bond First to Default	4	0	2,465,280	3,465,000			Credit Default Swap - 125228CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	2,465,280	3,465,000
12518*Q45	Corporate Bond First to Default	4	0	1,472,000	2,799,608			Credit Default Swap - 125228CM	0	0	X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN	2FE	1,472,000	2,799,608
12518*Q45	Corporate Bond First to Default	4	0	299,537	368,489			Credit Default Swap - 125228CM	0	0	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	299,537	368,489
000000-00-0	Corporate Bond First to Default	4Z	20,000,000	9,456,279	10,885,911	12/11/2018	12/20/2023	Credit Default Swap - 125852CM	620,991	1,299,807	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	8,835,289	9,586,104
000000-00-0	Corporate Bond First to Default	4Z	0	11,944,269	12,402,039			Credit Default Swap - 125852CM	0	0	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MU	1FE	11,944,269	12,402,039
000000-00-0	Corporate Bond First to Default	4Z	0	93,189	97,091			Credit Default Swap - 125852CM	0	0	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	93,189	97,091
000000-00-0	Corporate Bond First to Default	4Z	20,000,000	15,186,439	18,504,127	02/04/2019	12/20/2023	Credit Default Swap - 126693CM	1,102,742	1,299,807	126408-BP-7	CSX CORP DEBENTURES	2FE	14,083,697	17,204,320
000000-00-0	Corporate Bond First to Default	4Z	0	2,498,807	2,966,625			Credit Default Swap - 126693CM	0	0	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	2,498,807	2,966,625
000000-00-0	Corporate Bond First to Default	4Z	0	3,496,430	4,315,815			Credit Default Swap - 126693CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	3,496,430	4,315,815
000000-00-0	Corporate Bond First to Default	2Z	103,000,052	7,445,691	9,112,539	03/20/2019	06/20/2024	Credit Default Swap - 127351CM	1,648,046	1,829,654	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1FE	5,797,645	7,282,886
000000-00-0	Corporate Bond First to Default	2Z	0	2,000,745	2,292,345			Credit Default Swap - 127351CM	0	0	92343V-CZ-5	Verizon Communications CORPORATE	2FE	2,000,745	2,292,345
000000-00-0	Corporate Bond First to Default	2Z	0	1,606,535	1,750,584			Credit Default Swap - 127351CM	0	0	92343V-DS-0	Verizon Communications CORPORATE	2FE	1,606,535	1,750,584
000000-00-0	Corporate Bond First to Default	2Z	0	587,811	533,891			Credit Default Swap - 127351CM	0	0	929160-AV-1	VULCAN MATLS CO CORPORATE	2FE	587,811	533,891
000000-00-0	Corporate Bond First to Default	2Z	0	10,197,135	12,704,400			Credit Default Swap - 127351CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,197,135	12,704,400
000000-00-0	Corporate Bond First to Default	2Z	0	56,059,061	57,990,615			Credit Default Swap - 127351CM	0	0	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2FE	56,059,061	57,990,615
000000-00-0	Corporate Bond First to Default	2Z	0	3,379,784	3,625,050			Credit Default Swap - 127351CM	0	0	94973V-AT-4	ANTHEM INC CORPORATE	2FE	3,379,784	3,625,050
000000-00-0	Corporate Bond First to Default	2Z	0	1,053,744	1,197,910			Credit Default Swap - 127351CM	0	0	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	1,053,744	1,197,910
000000-00-0	Corporate Bond First to Default	2Z	0	16,347,569	18,662,020			Credit Default Swap - 127351CM	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,347,569	18,662,020
000000-00-0	Corporate Bond First to Default	2Z	0	5,100,219	5,827,950			Credit Default Swap - 127351CM	0	0	983024-AF-7	WYETH CORPORATE	1FE	5,100,219	5,827,950
000000-00-0	Corporate Bond First to Default	2Z	590,000,000	(4,771,709)	(2,875,629)	03/20/2019	06/20/2029	Credit Default Swap - 127352CM	(5,870,627)	(4,233,007)	002819-AC-4	ABBOTT LABS CORPORATE	2FE	1,098,917	1,357,378

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	4,770,744	5,210,784			Credit Default Swap - 1273520M	0	0	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	4,770,744	5,210,784
000000-00-0	Corporate Bond First to Default	2Z	0	5,729,778	6,447,829			Credit Default Swap - 1273520M	0	0	012873-AH-8	ENCANA CORP NOTES	2FE	5,729,778	6,447,829
000000-00-0	Corporate Bond First to Default	2Z	0	5,393,185	6,290,450			Credit Default Swap - 1273520M	0	0	012873-AK-1	ENCANA CORP CORP FOREIGN	2FE	5,393,185	6,290,450
000000-00-0	Corporate Bond First to Default	2Z	0	4,630,965	5,923,606			Credit Default Swap - 1273520M	0	0	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,630,965	5,923,606
000000-00-0	Corporate Bond First to Default	2Z	0	4,710,347	5,975,200			Credit Default Swap - 1273520M	0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,710,347	5,975,200
000000-00-0	Corporate Bond First to Default	2Z	0	14,835,915	17,138,879			Credit Default Swap - 1273520M	0	0	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2FE	14,835,915	17,138,879
000000-00-0	Corporate Bond First to Default	2Z	0	15,839,546	19,398,240			Credit Default Swap - 1273520M	0	0	037389-AU-7	AON CORP CORPORATE	2FE	15,839,546	19,398,240
000000-00-0	Corporate Bond First to Default	2Z	0	1,005,066	897,939			Credit Default Swap - 1273520M	0	0	037411-BA-2	APACHE CORP CORPORATE	2FE	1,005,066	897,939
000000-00-0	Corporate Bond First to Default	2Z	0	1,549,490	1,793,381			Credit Default Swap - 1273520M	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	1,549,490	1,793,381
000000-00-0	Corporate Bond First to Default	2Z	0	3,050,101	4,260,990			Credit Default Swap - 1273520M	0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,050,101	4,260,990
000000-00-0	Corporate Bond First to Default	2Z	0	947,400	739,804			Credit Default Swap - 1273520M	0	0	07274N-BH-5	BAYER US FINANCE II LLC CORPORATE	2FE	947,400	739,804
000000-00-0	Corporate Bond First to Default	2Z	0	5,261,996	6,646,750			Credit Default Swap - 1273520M	0	0	097023-AS-4	BOEING CO CORPORATE	1FE	5,261,996	6,646,750
000000-00-0	Corporate Bond First to Default	2Z	0	7,584,664	8,554,117			Credit Default Swap - 1273520M	0	0	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	7,584,664	8,554,117
000000-00-0	Corporate Bond First to Default	2Z	0	4,591,336	7,840,215			Credit Default Swap - 1273520M	0	0	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,591,336	7,840,215
000000-00-0	Corporate Bond First to Default	2Z	0	466,197	492,290			Credit Default Swap - 1273520M	0	0	124857-AK-9	CBS CORP CORPORATE	2FE	466,197	492,290
000000-00-0	Corporate Bond First to Default	2Z	0	5,002,752	5,592,350			Credit Default Swap - 1273520M	0	0	125509-BH-1	CIGNA CORP CORPORATE	2FE	5,002,752	5,592,350
000000-00-0	Corporate Bond First to Default	2Z	0	3,200,000	2,829,248			Credit Default Swap - 1273520M	0	0	14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORP	2FE	3,200,000	2,829,248
000000-00-0	Corporate Bond First to Default	2Z	0	553,883	597,036			Credit Default Swap - 1273520M	0	0	141781-BF-0	Cargill Inc CORPORATE	1FE	553,883	597,036
000000-00-0	Corporate Bond First to Default	2Z	0	1,125,958	1,121,000			Credit Default Swap - 1273520M	0	0	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2FE	1,125,958	1,121,000
000000-00-0	Corporate Bond First to Default	2Z	0	1,463,993	1,555,996			Credit Default Swap - 1273520M	0	0	171232-AS-0	CHUBB CORPORATION CORPORATE	1FE	1,463,993	1,555,996
000000-00-0	Corporate Bond First to Default	2Z	0	8,482,948	10,759,300			Credit Default Swap - 1273520M	0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,482,948	10,759,300
000000-00-0	Corporate Bond First to Default	2Z	0	1,547,966	1,598,790			Credit Default Swap - 1273520M	0	0	20030N-BQ-3	COMCAST CORP CORPORATE	1FE	1,547,966	1,598,790
000000-00-0	Corporate Bond First to Default	2Z	0	3,221	3,659			Credit Default Swap - 1273520M	0	0	209111-FA-6	CONS EDISON CO OF NY CORPORATE	1FE	3,221	3,659
000000-00-0	Corporate Bond First to Default	2Z	0	5,297,691	6,587,450			Credit Default Swap - 1273520M	0	0	210371-AF-7	CONSTELLATION ENERGY GROUP NOTES	2FE	5,297,691	6,587,450
000000-00-0	Corporate Bond First to Default	2Z	0	2,840,278	3,096,990			Credit Default Swap - 1273520M	0	0	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1FE	2,840,278	3,096,990
000000-00-0	Corporate Bond First to Default	2Z	0	5,528,642	6,703,185			Credit Default Swap - 1273520M	0	0	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,528,642	6,703,185
000000-00-0	Corporate Bond First to Default	2Z	0	15,191,554	15,872,810			Credit Default Swap - 1273520M	0	0	235851-AR-3	DANAHER CORP CORPORATE	1FE	15,191,554	15,872,810
000000-00-0	Corporate Bond First to Default	2Z	0	1,478,542	1,390,737			Credit Default Swap - 1273520M	0	0	25179M-AL-7	DEVON ENERGY CORP CORPORATE	2FE	1,478,542	1,390,737
000000-00-0	Corporate Bond First to Default	2Z	0	5,651,015	6,534,800			Credit Default Swap - 1273520M	0	0	25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GU	2FE	5,651,015	6,534,800
000000-00-0	Corporate Bond First to Default	2Z	0	1,501,876	1,594,300			Credit Default Swap - 1273520M	0	0	254687-EY-8	WALT DISNEY COMPANY CORPORATE	1FE	1,501,876	1,594,300
000000-00-0	Corporate Bond First to Default	2Z	0	870,767	995,647			Credit Default Swap - 1273520M	0	0	25468P-CX-2	WALT DISNEY CO CORPORATE	1FE	870,767	995,647
000000-00-0	Corporate Bond First to Default	2Z	0	853,216	923,440			Credit Default Swap - 1273520M	0	0	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	853,216	923,440
000000-00-0	Corporate Bond First to Default	2Z	0	4,781,820	5,849,650			Credit Default Swap - 1273520M	0	0	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2FE	4,781,820	5,849,650
000000-00-0	Corporate Bond First to Default	2Z	0	10,276,820	11,799,320			Credit Default Swap - 1273520M	0	0	260003-AK-4	DOVER CORP CORPORATE	2FE	10,276,820	11,799,320
000000-00-0	Corporate Bond First to Default	2Z	0	5,400,613	6,321,950			Credit Default Swap - 1273520M	0	0	260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	2FE	5,400,613	6,321,950
000000-00-0	Corporate Bond First to Default	2Z	0	1,882,425	1,992,870			Credit Default Swap - 1273520M	0	0	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1FE	1,882,425	1,992,870
000000-00-0	Corporate Bond First to Default	2Z	0	6,824,680	8,922,550			Credit Default Swap - 1273520M	0	0	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,824,680	8,922,550
000000-00-0	Corporate Bond First to Default	2Z	0	10,536,972	12,151,200			Credit Default Swap - 1273520M	0	0	268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	10,536,972	12,151,200
000000-00-0	Corporate Bond First to Default	2Z	0	6,922,193	8,756,160			Credit Default Swap - 1273520M	0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,922,193	8,756,160
000000-00-0	Corporate Bond First to Default	2Z	0	3,750,161	3,939,364			Credit Default Swap - 1273520M	0	0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1FE	3,750,161	3,939,364
000000-00-0	Corporate Bond First to Default	2Z	0	2,662,532	2,866,513			Credit Default Swap - 1273520M	0	0	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,662,532	2,866,513
000000-00-0	Corporate Bond First to Default	2Z	0	153,165	156,539			Credit Default Swap - 1273520M	0	0	29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE	1FE	153,165	156,539
000000-00-0	Corporate Bond First to Default	2Z	0	5,234,146	6,418,100			Credit Default Swap - 1273520M	0	0	293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE	2FE	5,234,146	6,418,100
000000-00-0	Corporate Bond First to Default	2Z	0	5,278,011	5,234,204			Credit Default Swap - 1273520M	0	0	29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	5,278,011	5,234,204
000000-00-0	Corporate Bond First to Default	2Z	0	2,719,270	2,694,951			Credit Default Swap - 1273520M	0	0	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	2,719,270	2,694,951
000000-00-0	Corporate Bond First to Default	2Z	0	4,742,861	6,068,050			Credit Default Swap - 1273520M	0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,742,861	6,068,050
000000-00-0	Corporate Bond First to Default	2Z	0	8,064,408	10,714,050			Credit Default Swap - 1273520M	0	0	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	8,064,408	10,714,050
000000-00-0	Corporate Bond First to Default	2Z	0	115,000	169,027			Credit Default Swap - 1273520M	0	0	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2FE	115,000	169,027
000000-00-0	Corporate Bond First to Default	2Z	0	1,015,770	996,340			Credit Default Swap - 1273520M	0	0	404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,015,770	996,340

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	19,808,509	23,193,200			Credit Default Swap - 1273520M	0	0	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	19,808,509	23,193,200
000000-00-0	Corporate Bond First to Default	2Z	0	4,879,013	5,235,226			Credit Default Swap - 1273520M	0	0	437076-BA-9	Home Depot Inc CORPORATE	1FE	4,879,013	5,235,226
000000-00-0	Corporate Bond First to Default	2Z	0	7,500	9,621			Credit Default Swap - 1273520M	0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	7,500	9,621
000000-00-0	Corporate Bond First to Default	2Z	0	2,479,760	2,715,205			Credit Default Swap - 1273520M	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	2,479,760	2,715,205
000000-00-0	Corporate Bond First to Default	2Z	0	5,140,899	5,766,090			Credit Default Swap - 1273520M	0	0	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1FE	5,140,899	5,766,090
000000-00-0	Corporate Bond First to Default	2Z	0	4,974,945	5,938,500			Credit Default Swap - 1273520M	0	0	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	4,974,945	5,938,500
000000-00-0	Corporate Bond First to Default	2Z	0	484,621	512,585			Credit Default Swap - 1273520M	0	0	460146-CN-1	INTL PAPER CORP CORPORATE	2FE	484,621	512,585
000000-00-0	Corporate Bond First to Default	2Z	0	2,643,120	2,646,720			Credit Default Swap - 1273520M	0	0	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1FE	2,643,120	2,646,720
000000-00-0	Corporate Bond First to Default	2Z	0	6,246,246	7,037,346			Credit Default Swap - 1273520M	0	0	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1FE	6,246,246	7,037,346
000000-00-0	Corporate Bond First to Default	2Z	0	3,197,519	3,419,648			Credit Default Swap - 1273520M	0	0	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	3,197,519	3,419,648
000000-00-0	Corporate Bond First to Default	2Z	0	10,461,841	12,529,900			Credit Default Swap - 1273520M	0	0	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,461,841	12,529,900
000000-00-0	Corporate Bond First to Default	2Z	0	3,926,799	4,777,560			Credit Default Swap - 1273520M	0	0	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2FE	3,926,799	4,777,560
000000-00-0	Corporate Bond First to Default	2Z	0	5,020,147	5,661,100			Credit Default Swap - 1273520M	0	0	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPO	2FE	5,020,147	5,661,100
000000-00-0	Corporate Bond First to Default	2Z	0	3,974,578	4,550,440			Credit Default Swap - 1273520M	0	0	574599-AY-2	MASCO CORP BONDS	2FE	3,974,578	4,550,440
000000-00-0	Corporate Bond First to Default	2Z	0	789,689	907,736			Credit Default Swap - 1273520M	0	0	58155Q-AE-3	MCKESSON CORP CORPORATE	2FE	789,689	907,736
000000-00-0	Corporate Bond First to Default	2Z	0	3,498,456	3,732,720			Credit Default Swap - 1273520M	0	0	589331-AM-9	MERCK AND CO CORPORATE	1FE	3,498,456	3,732,720
000000-00-0	Corporate Bond First to Default	2Z	0	14,750,993	18,858,835			Credit Default Swap - 1273520M	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	14,750,993	18,858,835
000000-00-0	Corporate Bond First to Default	2Z	0	5,299,428	6,221,000			Credit Default Swap - 1273520M	0	0	59156R-AY-4	METLIFE INC CORPORATE	1FE	5,299,428	6,221,000
000000-00-0	Corporate Bond First to Default	2Z	0	946,089	998,950			Credit Default Swap - 1273520M	0	0	59156R-BN-7	METLIFE INC CORPORATE	1FE	946,089	998,950
000000-00-0	Corporate Bond First to Default	2Z	0	7,500	10,090			Credit Default Swap - 1273520M	0	0	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	7,500	10,090
000000-00-0	Corporate Bond First to Default	2Z	0	7,500,000	8,954,250			Credit Default Swap - 1273520M	0	0	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1FE	7,500,000	8,954,250
000000-00-0	Corporate Bond First to Default	2Z	0	1,698,468	1,698,204			Credit Default Swap - 1273520M	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	1,698,468	1,698,204
000000-00-0	Corporate Bond First to Default	2Z	0	2,303,184	2,421,417			Credit Default Swap - 1273520M	0	0	62952E-AA-5	NYU Hospitals Center CORPORATE	1FE	2,303,184	2,421,417
000000-00-0	Corporate Bond First to Default	2Z	0	233,977	246,938			Credit Default Swap - 1273520M	0	0	62952E-AB-3	NYU Hospitals Center CORP	1FE	233,977	246,938
000000-00-0	Corporate Bond First to Default	2Z	0	331,789	297,127			Credit Default Swap - 1273520M	0	0	637071-AK-7	National Oilwell Varco CORPORATE	2FE	331,789	297,127
000000-00-0	Corporate Bond First to Default	2Z	0	5,438,205	6,906,295			Credit Default Swap - 1273520M	0	0	65473Q-AW-3	NiSource Finance Corp CORPORATE	2FE	5,438,205	6,906,295
000000-00-0	Corporate Bond First to Default	2Z	0	11,332,906	14,432,110			Credit Default Swap - 1273520M	0	0	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,332,906	14,432,110
000000-00-0	Corporate Bond First to Default	2Z	0	5,313,701	6,489,500			Credit Default Swap - 1273520M	0	0	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,313,701	6,489,500
000000-00-0	Corporate Bond First to Default	2Z	0	578,944	597,463			Credit Default Swap - 1273520M	0	0	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1FE	578,944	597,463
000000-00-0	Corporate Bond First to Default	2Z	0	7,732,605	8,306,581			Credit Default Swap - 1273520M	0	0	68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORAT	1FE	7,732,605	8,306,581
000000-00-0	Corporate Bond First to Default	2Z	0	10,060,202	12,830,300			Credit Default Swap - 1273520M	0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	10,060,202	12,830,300
000000-00-0	Corporate Bond First to Default	2Z	0	5,816,888	7,371,655			Credit Default Swap - 1273520M	0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,816,888	7,371,655
000000-00-0	Corporate Bond First to Default	2Z	0	10,850,391	12,321,600			Credit Default Swap - 1273520M	0	0	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	2FE	10,850,391	12,321,600
000000-00-0	Corporate Bond First to Default	2Z	0	10,800,000	14,176,728			Credit Default Swap - 1273520M	0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	14,176,728
000000-00-0	Corporate Bond First to Default	2Z	0	5,408,458	5,683,386			Credit Default Swap - 1273520M	0	0	709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,408,458	5,683,386
000000-00-0	Corporate Bond First to Default	2Z	0	5,061,580	5,585,650			Credit Default Swap - 1273520M	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	5,061,580	5,585,650
000000-00-0	Corporate Bond First to Default	2Z	0	490,797	485,625			Credit Default Swap - 1273520M	0	0	71644E-AJ-1	PETRO CANADA CORP FOREIGN	1FE	490,797	485,625
000000-00-0	Corporate Bond First to Default	2Z	0	1,201,996	1,181,588			Credit Default Swap - 1273520M	0	0	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	1,201,996	1,181,588
000000-00-0	Corporate Bond First to Default	2Z	0	2,142,017	2,173,234			Credit Default Swap - 1273520M	0	0	718546-AL-8	PHILLIPS 66 CORPORATE	1FE	2,142,017	2,173,234
000000-00-0	Corporate Bond First to Default	2Z	0	2,015,480	2,278,940			Credit Default Swap - 1273520M	0	0	725906-AH-4	PLACER DOME INC TOPR DEBENTURES	2FE	2,015,480	2,278,940
000000-00-0	Corporate Bond First to Default	2Z	0	4,533,005	5,100,140			Credit Default Swap - 1273520M	0	0	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORP	1FE	4,533,005	5,100,140
000000-00-0	Corporate Bond First to Default	2Z	0	6,542,051	8,799,210			Credit Default Swap - 1273520M	0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,542,051	8,799,210
000000-00-0	Corporate Bond First to Default	2Z	0	5,599,075	6,801,900			Credit Default Swap - 1273520M	0	0	743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2	2FE	5,599,075	6,801,900
000000-00-0	Corporate Bond First to Default	2Z	0	4,483,798	6,041,119			Credit Default Swap - 1273520M	0	0	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,483,798	6,041,119
000000-00-0	Corporate Bond First to Default	2Z	0	4,771,518	6,201,350			Credit Default Swap - 1273520M	0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,771,518	6,201,350
000000-00-0	Corporate Bond First to Default	2Z	0	5,199,392	5,130,291			Credit Default Swap - 1273520M	0	0	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	5,199,392	5,130,291

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	23,604,815	24,099,810			Credit Default Swap - 127352CM	0	0	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1FE	23,604,815	24,099,810
000000-00-0	Corporate Bond First to Default	2Z	0	423,326	493,844			Credit Default Swap - 127352CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	423,326	493,844
000000-00-0	Corporate Bond First to Default	2Z	0	2,617,397	3,663,050			Credit Default Swap - 127352CM	0	0	76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BOND	1FE	2,617,397	3,663,050
000000-00-0	Corporate Bond First to Default	2Z	0	11,382,614	12,714,300			Credit Default Swap - 127352CM	0	0	780641-AH-9	KONINKLIJKE KPN SR UNSUB	2FE	11,382,614	12,714,300
000000-00-0	Corporate Bond First to Default	2Z	0	3,000,000	3,859,800			Credit Default Swap - 127352CM	0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	3,859,800
000000-00-0	Corporate Bond First to Default	2Z	0	4,760,179	5,995,498			Credit Default Swap - 127352CM	0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1FE	4,760,179	5,995,498
000000-00-0	Corporate Bond First to Default	2Z	0	16,286,840	18,977,588			Credit Default Swap - 127352CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	16,286,840	18,977,588
000000-00-0	Corporate Bond First to Default	2Z	0	4,985,610	6,426,250			Credit Default Swap - 127352CM	0	0	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,985,610	6,426,250
000000-00-0	Corporate Bond First to Default	2Z	0	9,901,494	10,148,900			Credit Default Swap - 127352CM	0	0	875127-BC-5	Tampa Electric CORPORATE	2FE	9,901,494	10,148,900
000000-00-0	Corporate Bond First to Default	2Z	0	4,355,014	5,599,440			Credit Default Swap - 127352CM	0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,355,014	5,599,440
000000-00-0	Corporate Bond First to Default	2Z	0	6,022,234	7,367,634			Credit Default Swap - 127352CM	0	0	880591-ES-7	Tenn Valley Authority CORPORATE	1FE	6,022,234	7,367,634
000000-00-0	Corporate Bond First to Default	2Z	0	582,297	596,893			Credit Default Swap - 127352CM	0	0	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2FE	582,297	596,893
000000-00-0	Corporate Bond First to Default	2Z	0	4,993,623	6,144,150			Credit Default Swap - 127352CM	0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	2FE	4,993,623	6,144,150
000000-00-0	Corporate Bond First to Default	2Z	0	387,161	376,058			Credit Default Swap - 127352CM	0	0	89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	387,161	376,058
000000-00-0	Corporate Bond First to Default	2Z	0	9,466,023	11,284,361			Credit Default Swap - 127352CM	0	0	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	9,466,023	11,284,361
000000-00-0	Corporate Bond First to Default	2Z	0	1,181,154	1,201,050			Credit Default Swap - 127352CM	0	0	907818-EM-6	UNION PACIFIC CORP CORPORATE	1FE	1,181,154	1,201,050
000000-00-0	Corporate Bond First to Default	2Z	0	5,995,666	6,754,140			Credit Default Swap - 127352CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,666	6,754,140
000000-00-0	Corporate Bond First to Default	2Z	0	505,782	489,042			Credit Default Swap - 127352CM	0	0	92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORP	2FE	505,782	489,042
000000-00-0	Corporate Bond First to Default	2Z	0	9,610,496	10,180,895			Credit Default Swap - 127352CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	9,610,496	10,180,895
000000-00-0	Corporate Bond First to Default	2Z	0	4,887,435	5,703,100			Credit Default Swap - 127352CM	0	0	929903-AM-4	WACHOVIA CORP BOND	1FE	4,887,435	5,703,100
000000-00-0	Corporate Bond First to Default	2Z	0	12,479,271	13,384,800			Credit Default Swap - 127352CM	0	0	94973V-AT-4	ANTHEM INC CORPORATE	2FE	12,479,271	13,384,800
000000-00-0	Corporate Bond First to Default	2Z	0	4,741,626	4,629,345			Credit Default Swap - 127352CM	0	0	949746-RF-0	WELLS FARGO CO	1FE	4,741,626	4,629,345
000000-00-0	Corporate Bond First to Default	2Z	0	923,743	992,190			Credit Default Swap - 127352CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	923,743	992,190
000000-00-0	Corporate Bond First to Default	2Z	0	10,555,326	13,036,100			Credit Default Swap - 127352CM	0	0	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,555,326	13,036,100
9999999999 - Totals				1,049,309,883	1,216,915,370	XXX	XXX	XXX	1,871,011	11,516,990	XXX	XXX	XXX	1,047,438,872	1,205,398,380

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	0	0	0	0	0	0	21	5,070,614,231
2. Add: Opened or Acquired Transactions	5	1,179,145,822	0	0	0	0	0	0	5	1,179,145,822
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	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	0	XXX	0	XXX	0	XXX	39,496,962
7. Ending Inventory	16	1,049,309,883	0	0	0	0	0	0	16	1,049,309,883

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	1,985,285,735	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	13,722,531	
3.	Total (Line 1 plus Line 2)		1,999,008,266
4.	Part D, Section 1, Column 5	2,783,878,647	
5.	Part D, Section 1, Column 6	(784,870,380)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	1,833,209,050	
8.	Part B, Section 1, Column 13	(10,796,281)	
9.	Total (Line 7 plus Line 8)		1,822,412,769
10.	Part D, Section 1, Column 8	2,755,754,512	
11.	Part D, Section 1, Column 9	(933,341,744)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,828,316,375	
14.	Part B, Section 1, Column 20	93,159,470	
15.	Part D, Section 1, Column 11	1,921,475,845	
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	27,117,200,639	116,951,470,151
3.	Accrual of discount	9,240,350	52,920,960
4.	Unrealized valuation increase (decrease)	113,407	53,425
5.	Total gain (loss) on disposals	201,658	(493,835)
6.	Deduct consideration received on disposals	27,133,028,062	117,361,327,935
7.	Deduct amortization of premium	644	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)	2,664,366,650	2,670,766,324
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,664,366,650	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	70,653
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	21,393
293700, Retail	New York	NY	12/18/2013		0	0	0	61,332
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	28,625
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	1,965,727
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	104,542
PL1, WS1 Office	Newark	NJ	08/15/1935		0	0	0	3,461,106
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	151,530
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	(1,626,544)
Office Building	Scranton	PA	02/01/2006		0	0	0	2,361
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	41,072
0199999. Acquired by Purchase					0	0	0	4,281,797
221000, Residential	New York	NY	02/27/2018		0	0	0	37,129
0299999. Acquired by Internal Transfer					0	0	0	37,129
0399999 - Totals					0	0	0	4,318,926

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	11,658	0	11,658	11,658	(55,356)	(129,916)
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	11,658	0	11,658	11,658	(55,356)	(129,916)
0399999 - Totals					0	0	0	0	0	0	0	0	0	11,658	0	11,658	11,658	(55,356)	(129,916)

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
717611677	GREENFIELD	CA		01/04/2019	4.890	1,840,000	0	4,181,705
717611660	LINDEN	CA		01/22/2019	4.370	1,700,000	0	4,656,149
717611625	PUEBLO	CO		01/11/2019	4.650	5,000,000	0	13,382,834
717611667	PUEBLO	CO		01/11/2019	4.220	1,500,000	0	4,025,187
717611613	FORT PIERCE	FL		02/07/2019	5.650	5,000,000	0	9,600,002
717611658	LIVINGSTON	IL		02/13/2019	4.350	1,476,800	0	3,408,993
717611670	GALESBURG	MN		03/06/2019	4.950	1,400,000	0	3,086,000
717611686	MOUNTAINLAKE	MN		03/21/2019	4.350	827,500	0	1,724,726
717611672	DUDLEY	MO		01/10/2019	4.600	3,555,370	0	14,969,985
717611681	ANTLERS	OK		03/14/2019	4.640	3,500,000	0	7,933,394
717611700	BOARDMAN	OR		03/01/2019	4.260	2,100,667	0	4,067,744
717611684	HIGHMORE	SD		03/11/2019	5.650	900,000	0	3,240,001
0199999. Mortgages in good standing - Farm Mortgages						28,800,337	0	74,276,720
706110075	BIRMINGHAM	AL		04/14/2016	4.532	0	57,919	27,117,231
706110622	CHINO HILLS	CA		03/04/2019	4.180	44,633,900	0	65,230,903
706108523	COSTA MESA	CA		05/12/2011	4.680	0	1,236,834	823,168,176
706110310	COSTA MESA	CA		06/30/2017	3.470	0	42,414,757	392,091,603
706110523	IRVINE	CA		01/30/2019	4.250	36,862,000	0	53,428,020
706110670	SAN DIEGO	CA		01/22/2019	4.182	48,896,410	0	90,146,516
706110533	SANTA CLARITA	CA		03/30/2018	4.493	0	430,501	16,104,092
706110028	SANTA FE SPRINGS	CA		03/15/2016	3.190	0	1,351,316	5,716,147
706110666	WALNUT	CA		01/15/2019	4.660	9,600,000	0	13,428,179
706110365	WALNUT CREEK	CA		05/01/2018	3.380	0	8,931,057	33,692,303
706110705	DENVER	CO		02/25/2019	4.110	38,250,000	0	64,810,950
706110671	WASHINGTON	DC		01/22/2019	4.182	59,453,590	0	106,246,515
706110377	TAMPA	FL		06/21/2017	4.732	0	57,374	30,634,596
706108979	ATLANTA	GA		11/19/2012	3.920	0	10,508,347	33,681,573
706110249	ATLANTA	GA		12/20/2016	4.782	0	229,403	62,469,883
706110706	ATLANTA	GA		03/06/2019	4.140	22,078,489	0	33,979,057
706110707	ATLANTA	GA		03/06/2019	4.140	15,085,055	0	23,891,149
706110708	ATLANTA	GA		03/06/2019	4.090	13,337,237	0	20,873,900
706110709	ATLANTA	GA		03/06/2019	4.090	25,778,994	0	39,043,457
706110710	ATLANTA	GA		03/06/2019	4.190	18,078,842	0	26,349,931
706108856	OAK BROOK	IL		06/29/2012	3.660	0	7,910,432	285,104,303
706110698	ELKHART	IN		03/15/2019	4.300	6,200,000	0	9,025,821
706110696	MISHAWAKA	IN		03/15/2019	4.300	14,100,000	0	20,363,997
706110699	LANSING	MI		03/15/2019	4.300	7,500,000	0	10,818,097
706108392	CLIFTON	NJ		10/12/2010	4.000	0	3,612,475	37,888,712
706109167	CLIFTON	NJ		06/14/2013	3.200	0	11,583,168	134,535,698
706110693	SOMERSET	NJ		03/25/2019	4.090	19,407,000	0	39,220,146
750000274	AMSTERDAM	NLD		03/27/2019	1.270	28,820,100	0	468,470,343
706110689	SHIRLEY	NY		02/15/2019	4.710	24,990,000	0	36,018,754
706110683	GROVE CITY	OH		03/18/2019	4.070	129,000,000	0	176,084,865
706110712	KING OF PRUSSIA	PA		03/27/2019	4.090	86,572,867	0	131,117,948
706109755	MEMPHIS	TN		02/20/2015	2.870	0	3,201,401	11,519,465
706109756	MEMPHIS	TN		02/20/2015	2.870	0	1,032,946	4,353,965
706109757	MEMPHIS	TN		02/20/2015	2.870	0	446,650	1,781,749
706109758	MEMPHIS	TN		02/20/2015	2.870	0	944,575	3,797,245
706109759	MEMPHIS	TN		02/20/2015	2.870	0	221,366	660,125
706109760	MEMPHIS	TN		02/20/2015	2.870	0	2,327,500	7,443,979
706110688	AUSTIN	TX		02/27/2019	5.030	2,946,000	0	4,770,282
706109459	GRAPEVINE	TX		05/01/2014	3.040	0	4,994,746	20,690,516
706109717	IRVING	TX		02/01/2019	3.480	6,711,817	0	5,963,245
706110711	IRVING	TX		03/05/2019	3.990	30,533,000	0	39,524,034
706108878	RICHARDSON	TX		06/29/2012	3.920	0	8,109,481	32,881,642
706109133	RICHARDSON	TX		06/28/2013	4.350	0	440,875	1,766,062
706110530	ARLINGTON	VA		03/06/2019	4.120	21,420,000	0	37,229,244
706110184	RESTON	VA		02/01/2019	3.050	10,459,587	0	20,018,399
706110681	AUBURN	WA		01/29/2019	4.380	94,834,075	0	127,631,635
706110682	AUBURN	WA		01/29/2019	4.232	43,689,925	0	58,799,699
706110529	MAPLE VALLEY	WA		03/15/2019	4.510	18,215,000	0	24,928,565
706110291	REDMOND	WA		03/02/2017	3.600	0	1,455,647	22,633,089
706110135	SEATTLE	WA		07/14/2016	3.100	0	39,582,505	150,728,659
0599999. Mortgages in good standing - Commercial mortgages-all other						877,453,888	151,081,275	3,887,874,464

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0899999. Total Mortgages in good standing						906,254,225	151,081,275	3,962,151,184
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						906,254,225	151,081,275	3,962,151,184

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108866	GILBERT	AZ		06/29/2012	02/11/2019	7,096,874	0	0	0	0	0	0	7,072,287	7,072,287	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011	03/28/2019	53,859	0	0	0	0	0	0	53,859	53,859	0	0	0
717610615	CHICO	CA		02/07/2013	01/07/2019	9,976,000	0	0	0	0	0	0	9,976,000	9,976,000	0	0	0
717610727	CHICO	CA		07/12/2013	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
717610765	CHICO	CA		10/11/2013	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
717610942	CHICO	CA		12/23/2014	01/07/2019	860,000	0	0	0	0	0	0	860,000	860,000	0	0	0
706109466	FOLSOM	CA		06/13/2014	03/27/2019	27,039,371	0	0	0	0	0	0	26,869,848	26,869,848	0	0	0
706108925	MIRA LOMA	CA		12/11/2012	03/19/2019	7,403,411	0	0	0	0	0	0	7,303,890	7,303,890	0	0	0
706109518	MIRA LOMA	CA		04/01/2015	03/19/2019	11,400,939	0	0	0	0	0	0	11,282,021	11,282,021	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007	03/06/2019	9,305,865	0	0	0	0	0	0	9,247,779	9,247,779	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007	03/06/2019	13,233,112	0	0	0	0	0	0	13,150,513	13,150,513	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009	02/07/2019	2,664,911	0	0	0	0	0	0	2,657,101	2,657,101	0	0	0
706108717	SANTA MONICA	CA		02/28/2012	02/11/2019	9,006,058	0	0	0	0	0	0	8,971,330	8,971,330	0	0	0
706108228	WALNUT	CA		11/12/2009	01/16/2019	3,068,685	0	0	0	0	0	0	3,068,685	3,068,685	0	0	0
706108197	BOULDER	CO		07/29/2009	01/07/2019	13,268,124	0	0	0	0	0	0	13,268,124	13,268,124	0	0	0
706108666	WASHINGTON	DC		12/09/2011	03/01/2019	29,850,000	0	0	0	0	0	0	29,850,000	29,850,000	0	0	0
706108716	WASHINGTON	DC		02/28/2012	02/11/2019	14,505,106	0	0	0	0	0	0	14,449,172	14,449,172	0	0	0
706110615	DANIA	FL		10/09/2018	02/05/2019	17,000,000	0	0	0	0	0	0	17,000,000	17,000,000	0	0	0
717609159	VERO BEACH	FL		11/25/2003	02/04/2019	2,152,500	0	0	0	0	0	0	2,152,500	2,152,500	0	0	0
706103046	CHICAGO	IL		01/20/1999	01/15/2019	107,913	0	0	0	0	0	0	107,913	107,913	0	0	0
717608563	ESSEX	IL		02/24/1999	03/14/2019	33,073	0	0	0	0	0	0	33,073	33,073	0	0	0
706108869	LOMBARD	IL		06/29/2012	02/11/2019	7,344,793	0	0	0	0	0	0	7,319,346	7,319,346	0	0	0
706108870	LOUISVILLE	KY		06/29/2012	02/11/2019	4,856,040	0	0	0	0	0	0	4,839,216	4,839,216	0	0	0
706108868	BATON ROUGE	LA		06/29/2012	02/11/2019	4,063,616	0	0	0	0	0	0	4,049,538	4,049,538	0	0	0
706108867	METAIRIE	LA		06/29/2012	02/11/2019	5,756,617	0	0	0	0	0	0	5,736,673	5,736,673	0	0	0
717608532	DUDLEY	MO		02/19/1999	01/08/2019	18,548	0	0	0	0	0	0	18,548	18,548	0	0	0
717609500	DUDLEY	MO		11/22/2005	01/08/2019	27,470	0	0	0	0	0	0	27,470	27,470	0	0	0
717609755	DUDLEY	MO		03/28/2007	01/08/2019	6,867	0	0	0	0	0	0	6,867	6,867	0	0	0
717610425	DUDLEY	MO		12/12/2011	01/08/2019	13,600	0	0	0	0	0	0	13,600	13,600	0	0	0
717610786	DUDLEY	MO		12/10/2013	01/10/2019	322,944	0	0	0	0	0	0	304,782	302,702	0	(2,079)	(2,079)
717609221	HERNANDO	MS		01/27/2004	01/08/2019	60,072	0	0	0	0	0	0	60,072	60,072	0	0	0
706107988	DURHAM	NC		01/08/2009	01/31/2019	5,100,847	0	0	0	0	0	0	5,090,537	5,090,537	0	0	0
717609797	PAGE	ND		04/24/2007	03/06/2019	218,628	0	0	0	0	0	0	194,216	194,216	0	0	0
750009681	AMSTERDAM	NLD		11/26/2014	03/29/2019	112,009,321	0	0	0	0	0	9,607,238	121,616,559	110,020,266	(11,596,294)	0	(11,596,294)
717611293	ANTLERS	OK		09/19/2016	03/14/2019	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004	01/17/2019	678,828	0	0	0	0	0	0	678,828	678,828	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011	03/22/2019	7,708,715	0	0	0	0	0	0	7,643,625	7,643,625	0	0	0
706107103	ARLINGTON	VA		03/14/2007	03/06/2019	9,201,026	0	0	0	0	0	0	9,134,938	9,134,938	0	0	0
706107858	VIENNA	VA		03/13/2008	03/06/2019	1,098,158	0	0	0	0	0	0	898,042	898,042	0	0	0
706109478	BOTHELL	WA		03/14/2014	02/21/2019	15,252,050	0	0	0	0	0	0	15,252,050	15,252,050	0	0	0
706108161	EVERETT	WA		03/27/2009	01/07/2019	12,237,721	0	0	0	0	0	0	12,237,721	12,237,721	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					
706108680	BROOKFIELD	WI		12/30/2011	01/07/2019	13,255,000	0	0	0	0	0	0	13,255,000	13,255,000	0	0	0
0199999. Mortgages closed by repayment						382,476,662	0	0	0	0	0	9,607,238	390,971,723	379,373,350	(11,596,294)	(2,079)	(11,598,373)
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	29,200	29,200	0	0	0
717611502	FOLEY	AL		05/17/2018		0	0	0	0	0	0	0	18,000	18,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	34,948	34,948	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	10,474	10,474	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	241,667	241,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	33,975	33,975	0	0	0
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	79,703	79,703	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	24,512	24,512	0	0	0
717611086	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	45,766	45,766	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	32,690	32,690	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	138,657	138,657	0	0	0
717611072	JONESBORO	AR		08/27/2015		0	0	0	0	0	0	0	35,310	35,310	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	28,612	28,612	0	0	0
717611497	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	11,461	11,461	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	129,499	129,499	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	15,568	15,568	0	0	0
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	59,739	59,739	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	650,000	650,000	0	0	0
717611511	NEWPORT	AR		11/21/2017		0	0	0	0	0	0	0	65,815	65,815	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	59,806	59,806	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	91,921	91,921	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	45,678	45,678	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	46,860	46,860	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	46,732	46,732	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	13,617	13,617	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	34,695	34,695	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	123,731	123,731	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	24,587	24,587	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	1,718	1,718	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,117	1,117	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,313	1,313	0	0	0
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	1,592	1,592	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	17,635	17,635	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	69,628	69,628	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	894	894	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	2,165	2,165	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	46,894	46,894	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	10,151	10,151	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	95,852	95,852	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	1,788	1,788	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	978	978	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	25,012	25,012	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	0	0	0	0	0	0	74,162	74,162	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	133,125	133,125	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	249,444	249,444	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	102,912	102,912	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	131,041	131,041	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	203,507	203,507	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	47,826	47,826	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	50,727	50,727	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	73,526	73,526	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	58,379	58,379	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	46,394	46,394	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	199,771	199,771	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					
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	208,589	208,589	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	61,610	61,610	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	30,607	30,607	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	55,735	55,735	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	160,776	160,776	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	15,107	15,107	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	119,602	119,602	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	5,862	5,862	0	0	0
717611459	BUTTONWILLOW	CA		11/09/2017		0	0	0	0	0	0	0	182,935	182,935	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	49,891	49,891	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	12,230	12,230	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	45,791	45,791	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	28,355	28,355	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	45,160	45,160	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	177,429	177,429	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	24,475	24,475	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	110,508	110,508	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	130,307	130,307	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	37,440	37,440	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	234,046	234,046	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	59,004	59,004	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	90,771	90,771	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	65,224	65,224	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	50,238	50,238	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	84,016	84,016	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	43,319	43,319	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	163,531	163,531	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	77,544	77,544	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	20,186	20,186	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	6,932	6,932	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	64,766	64,766	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	42,187	42,187	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	102,653	102,653	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	111,267	111,267	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	14,217	14,217	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	13,703	13,703	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	42,910	42,910	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	12,509	12,509	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	80,889	80,889	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	78,969	78,969	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	29,810	29,810	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	119,038	119,038	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	84,578	84,578	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	57,246	57,246	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	503,539	503,539	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	65,850	65,850	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	51,606	51,606	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	47,815	47,815	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	20,999	20,999	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	21,254	21,254	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	17,552	17,552	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	16,436	16,436	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	34,822	34,822	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	53,119	53,119	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	46,541	46,541	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	5,460	5,460	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	39,896	39,896	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	16,226	16,226	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	12,916	12,916	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					
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	71,574	71,574	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	103,794	103,794	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	72,409	72,409	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	286,012	286,012	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	22,251	22,251	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	134,430	134,430	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	151,856	151,856	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	124,150	124,150	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	939,704	939,704	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	22,619	22,619	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	156,265	156,265	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	222,720	222,720	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	124,382	124,382	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	53,334	53,334	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	54,614	54,614	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	495,875	495,875	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	120,988	120,988	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	45,562	45,562	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	10,994	10,994	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	322,076	322,076	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	11,421	11,421	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	38,360	38,360	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	33,731	33,731	0	0	0
717610780	EXETER	CA		12/26/2013		0	0	0	0	0	0	0	521,525	521,525	0	0	0
717611113	EXETER	CA		12/15/2015		0	0	0	0	0	0	0	755,474	755,474	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	125,203	125,203	0	0	0
706109466	FOLSOM	CA		06/13/2014		0	0	0	0	0	0	0	169,523	169,523	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	14,828	14,828	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	124,839	124,839	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	13,008	13,008	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	132,435	132,435	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	261,685	261,685	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	17,744	17,744	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	345,250	345,250	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	145,704	145,704	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610611	GRIDLEY	CA		12/28/2012		0	0	0	0	0	0	0	220,000	220,000	0	0	0
717610261	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	70,667	70,667	0	0	0
717610796	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	36,500	36,500	0	0	0
717611304	HEALDSBURG	CA		09/02/2016		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	19,499	19,499	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	95,477	95,477	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	340,468	340,468	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	145,661	145,661	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	51,715	51,715	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	69,143	69,143	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	16,907	16,907	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	101,204	101,204	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	28,354	28,354	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	26,587	26,587	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					
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	32,874	32,874	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	25,647	25,647	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	145,185	145,185	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	139,809	139,809	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	82,891	82,891	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	92,956	92,956	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	526,184	526,184	0	0	0
706108873	LOS ANGELES	CA		10/01/2017		0	0	0	0	0	0	0	21,685	21,685	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	102,582	102,582	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	308,807	308,807	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	86,733	86,733	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	715,938	715,938	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	862,800	862,800	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	67,288	67,288	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717611052	MARICOPA	CA		12/15/2015		0	0	0	0	0	0	0	817,000	817,000	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	23,155	23,155	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	99,521	99,521	0	0	0
706109518	MIRA LOMA	CA		04/01/2015		0	0	0	0	0	0	0	118,918	118,918	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	105,292	105,292	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	103,256	103,256	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611225	NAPA	CA		06/17/2016		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611480	NAPA	CA		06/30/2017		0	0	0	0	0	0	0	112,000	112,000	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	58,086	58,086	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	82,599	82,599	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	39,046	39,046	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	113,075	113,075	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	328,907	328,907	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	7,375	7,375	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	10,156	10,156	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	49,040	49,040	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	15,173	15,173	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	27,890	27,890	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	201,549	201,549	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	81,910	81,910	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	322,833	322,833	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	116,281	116,281	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	79,514	79,514	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	81,370	81,370	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	137,223	137,223	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	26,206	26,206	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	18,077	18,077	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	5,964	5,964	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	9,691	9,691	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	15,804	15,804	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	17,891	17,891	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	86,800	86,800	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	16,103	16,103	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	46,172	46,172	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	53,414	53,414	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	7,810	7,810	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	64,585	64,585	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	12,929	12,929	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	87,228	87,228	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	167,826	167,826	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	52,169	52,169	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	383,787	383,787	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	20,187	20,187	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	94,490	94,490	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	108,493	108,493	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	160,346	160,346	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	113,955	113,955	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	347,787	347,787	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	5,986	5,986	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	30,457	30,457	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	104,876	104,876	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,040	4,040	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	423,114	423,114	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	118,630	118,630	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	30,417	30,417	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	40,974	40,974	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	65,977	65,977	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	88,081	88,081	0	0	0
706108417	SAN JOSE	CA		12/16/2010		0	0	0	0	0	0	0	34,587	34,587	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	63,210	63,210	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	41,928	41,928	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	381,754	381,754	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	194,312	194,312	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	63,110	63,110	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	2,933	2,933	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	22,088	22,088	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	33,718	33,718	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	15,562	15,562	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	15,917	15,917	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	137,739	137,739	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	3,494	3,494	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	10,732	10,732	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	12,454	12,454	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	20,090	20,090	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	8,454	8,454	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	35,151	35,151	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	181,087	181,087	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	136,283	136,283	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	114,247	114,247	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	34,728	34,728	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	32,555	32,555	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	42,889	42,889	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	69,666	69,666	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	30,670	30,670	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717610946	SONOMA	CA		12/31/2014		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	185,600	185,600	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	504,939	504,939	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	115,546	115,546	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	185,093	185,093	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
717611232	UKIAH	CA		05/25/2016		0	0	0	0	0	0	0	28,000	28,000	0	0	0

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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					
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	71,443	71,443	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	73,594	73,594	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	289,466	289,466	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	141,866	141,866	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	142,761	142,761	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	158,365	158,365	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	129,604	129,604	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	247,615	247,615	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	74,090	74,090	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	133,648	133,648	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	33,977	33,977	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	61,516	61,516	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	131,250	131,250	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	47,350	47,350	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	74,000	74,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	100,000	100,000	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	341,781	(20,764)	0	(20,764)
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	119,647	119,004	(643)	0	(643)
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	17,598	17,598	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	33,259	33,259	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	58,250	58,250	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	273,990	273,990	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	105,930	105,930	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	107,096	107,096	0	0	0
706110653	BOULDER	CO		12/07/2018		0	0	0	0	0	0	0	11,158	11,158	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	129,255	129,255	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	149,071	149,071	0	0	0
706108977	DENVER	CO		05/01/2013		0	0	0	0	0	0	0	117,160	117,160	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	21,751	21,751	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	56,878	56,878	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	88,020	88,020	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	84,935	84,935	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	44,052	44,052	0	0	0
717610457	IDALIA	CO		04/01/2016		0	0	0	0	0	0	0	6,339	6,339	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	2,291	2,291	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	67,492	67,492	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	12,839	12,839	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	20,839	20,839	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	38,467	38,467	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	71,095	71,095	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	10,137	10,137	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	31,250	31,250	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	352,048	352,048	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	212,610	212,610	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	51,976	51,976	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	118,205	118,205	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	253,557	253,557	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	598,626	598,626	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	44,142	44,142	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	580,795	580,795	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	110,466	110,466	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	72,272	72,272	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	233,742	233,742	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	85,599	85,599	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	154,076	154,076	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	55,933	55,933	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	22,117	22,117	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	139,015	139,015	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					
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	72,385	72,385	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	434,314	434,314	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	72,530	72,530	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	220,041	220,041	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	15,098	15,098	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	34,687	34,687	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,189	2,189	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	183,407	183,407	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	349,590	349,590	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	344,110	344,110	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	148,253	148,253	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	37,794	37,794	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	2,402	2,402	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	65,542	65,542	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	56,661	56,661	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	83,860	83,860	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	40,540	40,540	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	45,564	45,564	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	61,880	61,880	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	105,028	105,028	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	481,495	481,495	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	39,003	39,003	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	27,444	27,444	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	169,602	169,602	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	391,774	391,774	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	40,417	40,417	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	6,210	6,210	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	13,775	13,775	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
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	77,454	77,454	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	30,958	30,958	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	13,149	13,149	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	107,690	107,690	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	87,500	87,500	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	38,649	38,649	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	60,796	60,796	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	101,403	101,403	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	42,259	42,259	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	87,976	87,976	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	45,578	45,578	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	17,846	17,846	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	100,889	100,889	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	49,897	49,897	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	91,548	91,548	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	24,262	24,262	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	62,998	62,998	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	5,105	5,105	0	0	0
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	15,859	13,407	(2,452)	0	(2,452)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	44,133	35,827	(8,306)	0	(8,306)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	74,733	62,767	(11,966)	0	(11,966)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	131,604	(28,090)	0	(28,090)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	160,718	144,131	(16,586)	0	(16,586)
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	281,086	299,277	18,191	0	18,191
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	751,716	744,900	(6,816)	0	(6,816)
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	8,804	8,804	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					
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	21,927	21,927	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	41,565	41,565	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	21,827	21,827	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	56,438	56,438	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	83,165	83,165	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	61,623	61,623	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	2,252	2,252	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	52,719	52,719	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	1,087	1,087	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	14,982	14,982	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	26,451	26,451	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	11,782	11,782	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	12,484	12,484	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	162,064	162,064	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	24,336	24,336	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	78,583	78,583	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	42,803	42,803	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	129,351	129,351	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	701,287	701,287	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	7,399	7,399	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	9,807	9,807	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,022	6,022	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	4,302	4,302	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	117,020	117,020	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	268,718	268,718	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	100,080	100,080	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	41,009	41,009	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	21,769	21,769	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	1,257	1,257	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	34,518	34,518	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	22,597	22,597	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	63,027	63,027	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	1,564	1,564	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	25,446	25,446	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	11,891	11,891	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	44,808	44,808	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	7,578	7,578	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	698	698	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	87,914	87,914	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	9,756	9,756	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	23,092	23,092	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	79,910	79,910	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	167,297	167,297	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	20,061	20,061	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	634,982	634,982	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	26,127	26,127	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	11,651	11,651	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	21,470	21,470	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	12,531	12,531	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	96,000	96,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	15,518	15,518	0	0	0
706105652	EVANSVILLE	IN		11/01/2018		0	0	0	0	0	0	0	158,781	158,781	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	66,262	66,262	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	23,248	23,248	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	7,626	7,626	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	38,841	38,841	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	20,185	20,185	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	375,928	375,928	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	36,184	36,184	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	6,385	6,385	0	0	0

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706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	12,479	12,479	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	60,852	60,852	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	12,737	12,737	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	55,383	55,383	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	130,812	130,812	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	16,824	16,824	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	49,443	49,443	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	8,559	8,559	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	49,145	49,145	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	19,299	19,299	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	82,564	82,564	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	14,078	14,078	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	19,944	19,944	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	285,913	285,913	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	83,122	83,122	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	52,851	52,851	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	146,614	146,614	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	715,309	715,309	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	119,943	119,943	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	81,811	81,811	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	83,146	83,146	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	131,654	131,654	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	298,789	298,789	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	42,229	42,229	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	177,387	177,387	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	140,186	140,186	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	85,285	85,285	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	66,213	66,213	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	6,256	6,256	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	36,149	36,149	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	619,748	619,748	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	77,964	77,964	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018		0	0	0	0	0	0	0	105,544	105,544	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	53,778	53,778	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	15,189	15,189	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	48,916	48,916	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	26,813	26,813	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	321,130	321,130	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	1,006	1,006	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	8,059	8,059	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	21,712	21,712	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	137,072	137,072	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	2,263	2,263	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	54,721	54,721	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	179	179	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	254,834	254,834	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	85,010	85,010	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	107,117	107,117	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	73,814	73,814	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	86,481	86,481	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	15,453	15,453	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	85,311	85,311	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	137,968	137,968	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	46,660	46,660	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	3,575	3,575	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	22,051	22,051	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	18,666	18,666	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	36,084	36,084	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	50,197	50,197	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					
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	13,228	13,228	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	129,028	129,028	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	9,685	9,685	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	1,201	1,201	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	8,982	8,982	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	152,417	152,417	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	7,020	7,020	0	0	0
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	26,147	26,147	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	17,106	17,106	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	97,513	97,513	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	29,505	29,505	0	0	0
717610838	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	14,575	14,575	0	0	0
717610841	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	20,963	20,963	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,830	3,830	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	1,763	1,763	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	53,151	53,151	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	105,052	105,052	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	18,090	18,090	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	16,582	16,582	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	14,198	14,198	0	0	0
717610786	DUDLEY	MO		12/10/2013		0	0	0	0	0	0	0	18,162	18,162	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	12,050	12,050	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	81,380	81,380	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	9,996	9,996	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	10,768	10,768	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	18,619	18,619	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	25,581	25,581	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	10,356	10,356	0	0	0
717611166	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	75,436	75,436	0	0	0
717611167	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	105,258	105,258	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	33,633	33,633	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	36,933	36,933	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	14,352	14,352	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	11,820	11,820	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	5,749	5,749	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	122,543	122,543	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	34,216	34,216	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	69,135	69,135	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	15,512	15,512	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	22,089	22,089	0	0	0
717610662	MAYERSVILLE	MS		06/17/2013		0	0	0	0	0	0	0	77,159	77,159	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	2,788	2,788	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	105,442	105,442	0	0	0
717611173	SHAW	MS		02/26/2016		0	0	0	0	0	0	0	12,615	12,615	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	20,548	20,548	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	3,634	3,634	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	10,570	10,570	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	42,588	42,588	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	57,728	57,728	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	1,977	1,977	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	7,410	7,410	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	15,494	15,494	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	10,402	10,402	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	52,011	52,011	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	88,581	88,581	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	419,074	419,074	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	78,563	78,563	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	48,919	48,919	0	0	0

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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					
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	147,607	147,607	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	10,310	10,310	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	399,942	399,942	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	240,113	240,113	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	24,750	24,750	0	0	0
706109464	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	65,043	65,043	0	0	0
706109465	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	25,347	25,347	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	8,954	8,954	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	24,412	24,412	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	41,396	41,396	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	9,984	9,984	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	25,894	25,894	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	55,430	55,430	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	12,183	12,183	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	66,769	66,769	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	33,384	33,384	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	311,523	311,523	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	95,761	95,761	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	174,245	174,245	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	53,487	53,487	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	90,324	90,324	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	858,813	858,813	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	123,009	123,009	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	41,184	41,184	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	120,658	120,658	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	17,902	17,902	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	112,545	112,545	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	32,452	32,452	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	153,376	153,376	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	38,325	38,325	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	462,367	462,367	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	174,506	174,506	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	58,551	58,551	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	113,994	113,994	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	88,943	88,943	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	212,815	212,815	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	20,105	20,105	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	14,622	14,622	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	36,554	36,554	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	43,865	43,865	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	395,899	395,899	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	45,102	45,102	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	10,311	10,311	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	58,741	58,741	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	121,032	121,032	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	235,829	235,829	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	32,642	32,642	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	28,363	28,363	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	117,901	117,901	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	117,864	117,864	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	140,404	140,404	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	236,181	236,181	0	0	0
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	45,031	39,384	(5,647)	0	(5,647)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	392,856	392,856	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	850	850	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	69,871	69,871	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	1,594	1,594	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	72,744	72,744	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	19,658	19,658	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					
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	134,623	134,623	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	41,281	41,281	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	90,358	90,358	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	26,269	26,269	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	40,353	40,353	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	199,582	199,582	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	49,890	49,890	0	0	0
706102906	NEW YORK	NY		05/01/2018		0	0	0	0	0	0	0	154,108	154,108	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	10,546	10,546	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	307,426	307,426	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	67,217	67,217	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	187,837	187,837	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	357,964	357,964	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	207,367	207,367	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	59,756	59,756	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	60,386	60,386	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	60,692	60,692	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	56,013	56,013	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	152,202	152,202	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	902,787	902,787	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	72,186	72,186	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	57,226	57,226	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	46,253	46,253	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	56,869	56,869	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	22,592	22,592	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	96,205	96,205	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	27,135	27,135	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	92,437	92,437	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	57,497	57,497	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	44,330	44,330	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	74,327	74,327	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	71,430	71,430	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	80,510	80,510	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	36,131	36,131	0	0	0
706110109	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	71,117	71,117	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	157,851	157,851	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	33,562	33,562	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	93,599	93,599	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	288,396	288,396	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	57,999	57,999	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	98,623	98,623	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	45,048	45,048	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	101,353	101,353	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	19,002	19,002	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	14,621	14,621	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	867,735	867,735	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	121,739	121,739	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	98,552	98,552	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	104,938	104,938	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	225,208	225,208	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	53,220	53,220	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	12,720	12,720	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	58,060	58,060	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	8,651	8,651	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	12,260	12,260	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	43,411	43,411	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	14,781	14,781	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	62,044	62,044	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	475	475	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	880	880	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	20,264	20,264	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	5,582	5,582	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	168	168	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	24,935	24,935	0	0	0
717610572	BAKER CITY	OR		10/10/2012		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611408	BAKER CITY	OR		03/15/2017		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	42,169	42,169	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	27,099	27,099	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	37,480	37,480	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	12,653	12,653	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	13,639	13,639	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	477	477	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	23,441	23,441	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	579	579	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	35,079	35,079	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	2,105	2,105	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	3,400	3,400	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	31,733	31,733	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	22,532	22,532	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	815	815	0	0	0
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	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	120,067	120,067	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	30,015	30,015	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	756	756	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	53,954	53,954	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	11,185	11,185	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	24,549	24,549	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	24,131	24,131	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	930	930	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	87,387	87,387	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	23,028	23,028	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	145,063	145,063	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	17,033	17,033	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	93,351	93,351	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	136,415	136,415	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	26,997	26,997	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	8,036	8,036	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	39,930	39,930	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	36,244	36,244	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	22,026	22,026	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	765	765	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	810	810	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	128,000	128,000	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	22,706	22,706	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	761	761	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	52,441	52,441	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	13,171	13,171	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	583	583	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	47,622	47,622	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	97,617	97,617	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	22,858	22,858	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	247,934	247,934	0	0	0
706109711	BLUE BELL	PA		12/15/2014		0	0	0	0	0	0	0	49,087	49,087	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					
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	29,522	29,522	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	26,453	26,453	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	137,667	137,667	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	448,840	448,840	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	161,683	161,683	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	38,710	38,710	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	31,225	31,225	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	107,912	107,912	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	84,830	84,830	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	63,901	63,901	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	150,694	150,694	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	26,630	26,630	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	11,633	11,633	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	35,956	35,956	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	13,380	13,380	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	14,331	14,331	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	16,887	16,887	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	19,546	19,546	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	18,640	18,640	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	97,975	97,975	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	590,531	590,531	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	41,326	41,326	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	125,467	125,467	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	21,566	21,566	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	16,006	16,006	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	49,752	49,752	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	226,018	226,018	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	128,833	128,833	0	0	0
706108709	AUSTIN	TX		03/15/2012		0	0	0	0	0	0	0	267,906	267,906	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	81,081	81,081	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	74,936	74,936	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	143,955	143,955	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	266,941	266,941	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	141,990	141,990	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	257,005	257,005	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	64,285	64,285	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	266,749	266,749	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	7,143	7,143	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	8,583	8,583	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	40,915	40,915	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	19,276	19,276	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	20,421	20,421	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	32,104	32,104	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	9,827	9,827	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	532,528	532,528	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	165,815	165,815	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	9,835	9,835	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	13,041	13,041	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	37,866	37,866	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	130,221	130,221	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	894	894	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	299,241	299,241	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	171,630	171,630	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	27,151	27,151	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	22,543	22,543	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	8,425	8,425	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	18,579	18,579	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	8,271	8,271	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	42,405	42,405	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	1,229	1,229	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					
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	768	768	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	7,710	7,710	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	2,793	2,793	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	116,769	116,769	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	313,344	313,344	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	183,331	183,331	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	72,231	72,231	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	451,245	451,245	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	12,167	12,167	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	15,287	15,287	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	30,435	30,435	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	91,945	91,945	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	133,551	133,551	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	94,660	94,660	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	215,488	215,488	0	0	0
706109576	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	5,470,673	5,470,296	0	(378)	(378)
706109577	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	239,120	239,120	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	726	726	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	122,448	122,448	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	8,845	8,845	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	33,673	33,673	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	1,425	1,425	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	169,889	169,889	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	99,923	99,923	0	0	0
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	1,117	1,117	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	531	531	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	66,970	66,970	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	98,826	98,826	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	4,835	4,835	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	37,118	37,118	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	82,133	82,133	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	672,688	672,688	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	51,000	51,000	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	1,006	1,006	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	300,925	300,925	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	190,012	190,012	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	169,266	169,266	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	8,529	8,529	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	22,739	22,739	0	0	0
717611262	STINNETT	TX		10/01/2017		0	0	0	0	0	0	0	118,800	118,800	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	16,414	16,414	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	65,090	65,090	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	38,760	38,760	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	18,127	18,127	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	39,826	39,826	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	71,301	71,301	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	51,261	51,261	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	45,179	45,179	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	184,233	184,233	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	7,061	7,061	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	52,370	52,370	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	66,088	66,088	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	167,938	167,938	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	304,943	304,943	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	370,681	370,681	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	183,061	183,061	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	166,228	166,228	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	51,414	51,414	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	5,788	5,788	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	111,040	111,040	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	154,533	154,533	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	235,854	235,854	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	16,611	16,611	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	157,865	157,865	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	269,477	269,477	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	460,000	460,000	0	0	0
706110184	RESTON	VA		02/01/2019		0	0	0	0	0	0	0	36,759	36,759	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	200,116	200,116	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	127,747	127,747	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	894	894	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	30,606	30,606	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	1,012	1,012	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	196,394	196,394	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	253,174	253,174	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	96,239	96,239	0	0	0
706110054	BELLEVUE	WA		11/18/2016		0	0	0	0	0	0	0	25,133	25,133	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	19,665	19,665	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	81,963	81,963	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	77,981	77,981	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	61,372	61,372	0	0	0
717611046	GRANDVIEW	WA		08/10/2015		0	0	0	0	0	0	0	135,000	135,000	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	99,106	99,106	0	0	0
706110342	ISSAQUAH	WA		06/06/2017		0	0	0	0	0	0	0	67,511	67,511	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	92,882	92,882	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	72,448	72,448	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	110,493	110,493	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	53,386	53,386	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	570	570	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	59,874	59,874	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	52,596	52,596	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	110,997	110,997	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	129,743	129,743	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	30,040	30,040	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	19,965	19,965	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	86,928	86,928	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	164,441	164,441	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	100,172	100,172	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	135,815	135,815	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	31,803	31,803	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	165,639	165,639	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	29,849	29,849	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	40,731	40,731	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	52,827	52,827	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	133,315	133,315	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	587,931	587,931	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	38,262	38,262	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	1,426	1,426	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	27,569	27,569	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	586	586	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	37,361	37,361	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	276,989	276,989	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	100,345,992	100,262,536	(83,079)	(378)	(83,457)
706108652	FAYETTEVILLE	NC		12/22/2011	03/29/2019	44,554,847	0	0	0	0	0	0	44,154,904	42,460,350	0	(1,694,554)	(1,694,554)
0399999. Mortgages disposed						44,554,847	0	0	0	0	0	0	44,154,904	42,460,350	0	(1,694,554)	(1,694,554)
0599999 - Totals						427,031,509	0	0	0	0	0	9,607,238	535,472,619	522,096,236	(11,679,373)	(1,697,011)	(13,376,384)

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		787,500	0	0	0	0.350
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	197,735	0	0	4.170
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	0	2,870,044	0	0	0.420
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.		06/18/2018	3	0	1,683,080	0	0	3.200
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	2,219,507	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	3,648,766	0	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	9,756	0	0	0	0.411
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	91,567	0	0	0.490
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA	ArcLight PEF GP III, LLC		05/19/2006		0	(635,377)	0	0	1.199
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	0	3,189,816	0	0	5.600
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables, Florida	FL	Bayview Capital GP V, LLC		03/22/2017	10	0	1,388,926	0	0	1.400
000000-00-0	BC European Capital VIII, LP	London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	0	1,133,771	0	0	1.119
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	0	1,397,665	0	0	1.300
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	(807,764)	0	0	6.587
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	0	14,597	0	0	0.545
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	0	456,141	0	0	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,		10/21/2016	3	0	4,333,172	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	183,013	0	0	0.040
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	0	24,430	0	0	0.751
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	861,193	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	4,103,001	0	0	4.484
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	270,000	0	0	1.130
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	0	286,687	0	0	0.193
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	2,245,223	0	0	12.220
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		0	36,943	0	0	0.324
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	0	36,718	0	0	1.835
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	0	3,531,163	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	(434,402)	0	0	0.250
000000-00-0	Colony Industrial Fund L.P. -PICA	Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		0	669,249	0	0	5.411
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	60,524	0	0	15.000
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	1,320,198	0	0	4.200
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	107,307	0	0	2.827
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	0	66,179	0	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	0	(45,834)	0	0	0.175
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	1,408,333	0	0	5.417
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	4,656,278	477,103	0	0	3.330
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	EIF US Power IV, LLC		11/28/2011		0	564,244	0	0	0.705
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		0	2,888,886	0	0	0.823
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	0	9,828	0	0	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	0	269,275	0	0	0.570
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	3,787,760	0	0	0.280
000000-00-0	EQT VIII Co-Investment (A) SCSp - PICA	Luxembourg	LUX	EQT VIII (GP) SCS		03/04/2019	3	9,000,000	9,000	0	0	1.552
000000-00-0	Escalate Capital I, L.P	Austin	TX	Escalate Capital Management I		11/01/2012	2	0	19,383	0	0	5.050
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	2,298,216	0	0	2.250
000000-00-0	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	0	1,912,500	0	0	0.650
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	0	282,500	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	49,557	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	2,701,598	0	0	2.840
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	0	1,557,509	0	0	3.236
000000-00-0	Georgian Partners Investment Fund P Limited Partnership - PICA	Toronto	CAN	Georgian Partners Investment GP Inc.		02/01/2019	1	3,000,000	0	0	0	60.000
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	1,387,151	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	1,533	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	2,058,896	0	0	0.648
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	0	1,857,452	0	0	5.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	0	1,857,452	0	0	1.111
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	305,161	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	(78,139)	0	0	5.380
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	0	1,345,662	0	0	2.152

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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 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	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	0	3,013,501	0	0	98.000
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	(338,736)	0	0	1.515
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	7,674,748	0	0	0	21.000
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP		12/19/2016	3	0	1,017,357	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	2,951,033	0	0	9.372
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Lexington Associates VI, LP		11/01/2012	3	0	15,310	0	0	0.220
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	583,835	0	0	5.133
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	577,916	0	0	0.760
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	564,608	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	62,736	0	0	4.130
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	0	27,255	0	0	3.250
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	0	17,579	0	0	2.676
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	0	119,385	0	0	1.400
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	0	401,892	0	0	2.936
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	0	2,080	0	0	1.450
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	0	71,476	0	0	0.200
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	0	89,990	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	1,636,219	0	0	2.550
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		0	1,408,587	0	0	0.700
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	15,709	4,379,928	0	0	1.910
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	0	12,242	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	42,406	0	0	3.080
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	0	233,141	0	0	2.045
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	0	5,064,612	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	584,987	0	0	0.319
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	0	491,400	0	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.		03/11/2016		0	(25,400)	0	0	3.335
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	0	17,172	0	0	0.126
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	0	49,264	0	0	5.828
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	0	2,737,091	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	2,335,642	0	0	19.520
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.		01/01/2015		0	355,950	0	0	2.157
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	0	2,355,433	0	0	4.100
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	(328,173)	0	0	0.578
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	7,122,295	0	0	0.323
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		2,124,531	403,266	0	0	3.846
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	1,424,669	52,247	0	0	0.313
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	3,125,588	0	0	0.380
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	SKM Partners, LLC		12/10/2012	3	0	2,602,967	0	0	10.800
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	0	23,162	0	0	1.035
000000-00-0	TA XI, L.P. (GM)	Boston	MA	TA Associates XI GP		11/01/2012	1	0	727,635	0	0	0.190
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	0	230,300	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	130,000	(37,052)	0	0	1.250
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	5,591,241	0	0	1.075
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	1,170,249	0	0	0.490
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	3,925,862	104,095	0	0	0.311
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	0	12,384	0	0	0.420
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	92,939	0	0	4.661
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	2,896,482	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	459,665	18,116	0	0	2.080
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	2,401,367	0	0	6.000
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		607,331	13,000	0	0	0.850
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Vestar Associates V, L.P.		11/01/2012	3	0	710	0	0	0.972
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		0	84,472	0	0	7.143
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		0	133,207	0	0	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	n/a	FL	Westbrook Realty Management X, L.P.		07/18/2016		0	150,000	0	0	0.067
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown X Company LP		05/31/2013		0	77,747	0	0	1.555
1599999. Joint Venture Interests - Common Stock - Unaffiliated								33,816,049	118,998,233	0	0	XXX

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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 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	Ironbound Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	0	11,675,000	0	0	81.810
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	188,100	0	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential		06/27/2018	13	0	1,400,000	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	0	15,278,719	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	40,000,000	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America		10/01/2013		0	135,500	0	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated								0	68,677,319	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans, LA	LA	Redmellon 579 Holdings LLC		07/14/2017		0	1,294,120	0	0	80.000
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	PGIM, Inc.		11/07/2006		0	(401)	0	0	27.300
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	1,293,719	0	0	XXX
000000-00-0	Cityview - Elan Menlo Park	Menlo Park	CA	PGIM, Inc.		03/19/2018		0	134,137	0	0	49.900
000000-00-0	Cityview - One Hundred Grand	Foster City	CA	PGIM, Inc.		03/19/2018		0	307,965	0	0	49.900
000000-00-0	Cityview - Potrero Launch	San Francisco	CA	PGIM, Inc.		03/09/2018		0	585,423	0	0	49.900
000000-00-0	GA Cal Crossings, LLC (STAT)	San Diego	CA	PGIM, Inc.		03/13/2019		265,800	0	0	0	50.000
000000-00-0	GA Clarendon, LLC (STAT)	Arlington	VA	PGIM, Inc.		09/28/2018		0	550,564	0	0	75.000
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.		03/24/2017		0	7,333,007	0	0	26.379
000000-00-0	Rock Marty S.C.Sp (STAT)	Newark	NJ	PGIM, Inc. (Transfer from Sch D)		03/31/2019		65,905,320	475,360	0	0	99.990
1899999. Joint Venture Interests - Real Estate - Affiliated								66,171,120	9,386,456	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	3,376	0	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated								0	3,376	0	0	XXX
000000-00-0	Modern Bank Partners LLC	New York	NY	Modern Bank Management, L.L.C.		12/27/2007		0	111,553	0	0	7.713
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		0	221,487	0	0	6.779
2199999. Joint Venture Interests - Other - Unaffiliated								0	333,040	0	0	XXX
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Dale Minerals Management 2012		12/31/2013		0	142,915	0	0	100.000
000000-00-0	Prudential Customer Solutions LLC	Wilmington	DE	Direct		10/14/2016		0	2,700,000	0	0	100.000
2299999. Joint Venture Interests - Other - Affiliated								0	2,842,915	0	0	XXX
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		0	(1,140,105)	0	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		0	(450,348)	0	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		0	(532,542)	0	0	20.040
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		0	(443,229)	0	0	10.283
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	RJTCF-43 L.L.C.		07/02/2018		0	(223,060)	0	0	7.821
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		0	(1,208,310)	0	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		0	(564,729)	0	0	25.070
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	(4,562,323)	0	0	XXX
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		0	(35,914)	0	0	99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	(35,914)	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	112,653	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated								0	112,653	0	0	XXX
000000-00-0	Connecticut General Life Separate Accounts		CT	Direct		11/29/2004		0	2,000	0	0	100.000
4399999. Any Other Class of Assets - Affiliated								0	2,000	0	0	XXX
4499999. Total - Unaffiliated								33,816,049	116,139,408	0	0	XXX
4599999. Total - Affiliated								66,171,120	80,912,066	0	0	XXX
4699999 - Totals								99,987,169	197,051,474	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 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	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	03/19/2019	0	0	0	0	0	0	0	84,558	84,558	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(26,394)	0	(26,394)	0	(26,394)	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY	Asset was dissolved	06/06/2000	03/28/2019	0	311,989	0	0	0	311,989	0	311,989	311,989	0	0	0	(311,989)
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/27/2019	0	0	0	0	0	0	0	103,996	103,996	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/27/2019	0	0	0	0	0	0	0	341,321	341,321	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund II, L.P.	Boston	MA	Asset was dissolved	06/30/2004	03/27/2019	0	143,396	0	0	0	143,396	0	143,396	143,396	0	0	0	(143,396)
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was partially disposed	10/26/2007	03/29/2019	0	0	0	0	0	0	0	605,350	605,350	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	1,336,940	1,256,895	(80,045)	0	(80,045)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	03/31/2019	0	0	0	0	0	0	0	1,648,100	1,549,434	(98,666)	0	(98,666)	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	03/15/2019	0	0	0	0	0	0	0	1,674,319	1,674,319	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	03/15/2019	0	0	0	0	0	0	0	1,600,942	1,600,942	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	1,105,615	1,105,615	0	0	0	0
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/21/2016	03/31/2019	0	0	0	0	0	0	0	51,799	51,799	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Asset was partially disposed	08/18/2015	03/31/2019	0	0	0	0	0	0	0	31,562	31,562	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	03/31/2019	0	0	0	0	0	0	0	59,383	59,383	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	02/08/2019	0	0	0	0	0	0	0	64,589	64,589	0	0	0	0
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	02/08/2019	0	0	0	0	0	0	0	39,369	39,369	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Asset was partially disposed	10/21/2013	03/31/2019	0	0	0	0	0	0	0	260,356	260,356	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(1,496)	0	(1,496)	0	(1,496)	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY	Asset was dissolved	11/01/2012	02/21/2019	0	979,139	0	0	0	979,139	0	979,139	979,139	0	0	0	(979,139)
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	03/11/2019	0	0	0	0	0	0	0	26,030	26,030	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	422,139	422,139	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	03/31/2019	0	0	0	0	0	0	0	1,134,931	1,134,931	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Asset was partially disposed	11/01/2012	03/28/2019	0	0	0	0	0	0	0	18,830	18,830	0	0	0	0
000000-00-0	Colony Industrial Fund L.P. -PICA	Los Angeles	CA	Asset was partially disposed	06/29/2018	03/31/2019	0	0	0	0	0	0	0	669,249	669,249	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Asset was partially disposed	03/30/2018	01/02/2019	0	0	0	0	0	0	0	120,880	120,880	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	03/31/2019	0	0	0	0	0	0	0	106,156	106,156	0	0	0	0
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	Asset was partially disposed	02/18/2014	03/31/2019	0	0	0	0	0	0	0	453,210	453,210	0	0	0	0
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Asset was partially disposed	04/22/2014	03/31/2019	0	0	0	0	0	0	0	3,005,404	3,005,404	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	10,844	9,828	(1,016)	0	(1,016)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	5,460,749	5,460,749	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	147,354	147,354	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	03/19/2019	0	0	0	0	0	0	0	1,994,515	1,994,515	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	03/26/2019	0	0	0	0	0	0	0	188,205	188,205	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Asset was partially disposed	11/01/2012	02/07/2019	0	0	0	0	0	0	0	178,215	178,215	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(2,281)	0	(2,281)	0	(2,281)	0
000000-00-0	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/15/2015	03/31/2019	0	0	0	0	0	0	0	1,912,500	1,912,500	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	03/31/2019	0	0	0	0	0	0	0	2,142,192	2,142,192	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Asset was partially disposed	09/22/2016	03/31/2019	0	0	0	0	0	0	0	466,365	466,365	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Asset was partially disposed	08/14/2017	03/31/2019	0	0	0	0	0	0	0	10,360	10,360	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	03/31/2019	0	0	0	0	0	0	0	3,709	3,709	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	01/30/2019	0	0	0	0	0	0	0	1,476,488	1,476,488	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/20/2019	0	0	0	0	0	0	0	80,691	80,691	0	0	0	0
000000-00-0	Lexington Capital Partners V. L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/28/2019	0	0	0	0	0	0	0	17,640	17,640	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	94,189	94,189	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Asset was partially disposed	09/27/2018	03/31/2019	0	0	0	0	0	0	0	1,080,792	1,080,792	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	03/31/2019	0	0	0	0	0	0	0	284,809	284,809	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(14,877)	(14,877)	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Asset was partially disposed	05/06/2013	03/08/2019	0	0	0	0	0	0	0	126,620	126,620	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Asset was partially disposed	02/27/2017	03/31/2019	0	0	0	0	0	0	0	144,549	144,549	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	03/31/2019	0	0	0	0	0	0	0	1,997,890	1,997,890	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	03/28/2019	0	0	0	0	0	0	0	96,000	96,000	0	0	0	0
000000-00-0	New Enterprise Associates 10, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	02/27/2019	0	0	0	0	0	0	0	693,711	693,711	0	0	0	0
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	386,979	386,979	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	1,114,497	1,114,497	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	03/31/2019	0	0	0	0	0	0	0	89,990	89,990	0	0	0	0
000000-00-0	NewSpring Mezzanine Capital, LP	King of Prussia	PA	Asset was partially disposed	07/12/2005	03/26/2019	0	0	0	0	0	0	0	12,925	12,925	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(10,943)	0	(10,943)	0	(10,943)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(8,156)	0	(8,156)	0	(8,156)	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	03/31/2019	0	0	0	0	0	0	0	2,228,684	2,228,684	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	03/28/2019	0	0	0	0	0	0	0	19,522	19,522	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Asset was partially disposed	12/10/2012	03/28/2019	0	0	0	0	0	0	0	213,569	213,569	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	07/20/2012	03/29/2019	0	0	0	0	0	0	0	417,871	417,871	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	01/07/2019	0	0	0	0	0	0	0	8,438	8,438	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	(4,893)	0	(4,893)	0	(4,893)	0
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Asset was partially disposed	03/21/2017	03/31/2019	0	0	0	0	0	0	0	258,928	258,928	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	03/13/2019	0	0	0	0	0	0	0	474,069	474,069	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	01/28/2019	0	0	0	0	0	0	0	621	621	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Asset was partially disposed	04/29/2005	03/31/2019	0	0	0	0	0	0	0	28,865	28,865	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	03/31/2019	0	0	0	0	0	0	0	4,161,703	4,161,703	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Asset was partially disposed	04/21/2017	03/31/2019	0	0	0	0	0	0	0	4,929,633	4,929,633	0	0	0	0
000000-00-0	Rethink Education, L.P.	White Plains	NY	Asset was partially disposed	01/28/2014	01/25/2019	0	0	0	0	0	0	0	709,969	709,969	0	0	0	0
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	03/31/2019	0	0	0	0	0	0	0	93,755	93,755	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/31/2019	0	0	0	0	0	0	0	3,438,404	3,438,404	0	0	0	0
000000-00-0	SJF Ventures III, L.P.	Durham	NC	Asset was partially disposed	05/10/2013	03/28/2019	0	0	0	0	0	0	0	248,660	248,660	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	03/31/2019	0	0	0	0	0	0	0	2,254,854	2,254,854	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	Asset was dissolved	02/22/2000	03/31/2019	1,150	400,305	0	0	0	400,305	0	401,455	401,455	0	0	0	(401,455)
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Asset was partially disposed	11/01/2012	01/28/2019	0	0	0	0	0	0	0	612,231	612,231	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	262,276	262,276	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	03/31/2019	0	0	0	0	0	0	0	727,635	727,635	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	03/29/2019	0	0	0	0	0	0	0	1,578,017	1,578,017	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	03/29/2019	0	0	0	0	0	0	0	564,783	564,783	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	03/28/2019	0	0	0	0	0	0	0	1,358,230	1,358,230	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	03/27/2019	0	0	0	0	0	0	0	973,928	973,928	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	03/31/2019	0	0	0	0	0	0	0	419,717	419,717	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	03/19/2019	0	0	0	0	0	0	0	3,338,480	3,338,480	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	03/31/2019	0	0	0	0	0	0	0	301,238	301,238	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	03/31/2019	0	0	0	0	0	0	0	133,207	133,207	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL	Asset was dissolved	01/05/1998	03/27/2019	0	889,821	0	0	0	889,821	0	889,821	889,821	0	0	0	(889,821)
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	03/29/2019	0	0	0	0	0	0	0	2,063,481	2,063,481	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,150	2,724,650	0	0	0	2,724,650	0	69,655,334	69,529,770	(233,890)	0	(233,890)	(2,725,800)

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	Ironbound Fund LLC - PICA	Newark	NJ	Asset was partially disposed	05/27/2010	03/31/2019	0	0	0	0	0	0	0	11,675,000	11,675,000	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	03/31/2019	0	0	0	0	0	0	0	754,173	754,173	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	12,429,173	12,429,173	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	03/28/2019	0	0	0	0	0	0	0	1,287,017	1,287,017	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	1,287,017	1,287,017	0	0	0	0
000000-00-0	Cityview - Elan Menlo Park	Menlo Park	CA	Asset was partially disposed	03/19/2018	03/31/2019	0	0	0	0	0	0	0	81,292	81,292	0	0	0	0
000000-00-0	Cityview - One Hundred Grand	Foster City	CA	Asset was partially disposed	03/19/2018	03/31/2019	0	0	0	0	0	0	0	249,454	249,454	0	0	0	0
000000-00-0	Cityview - Potrero Launch	San Francisco	CA	Asset was partially disposed	03/09/2018	03/31/2019	0	0	0	0	0	0	0	459,204	459,204	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Asset was partially disposed	03/24/2017	03/31/2019	0	0	0	0	0	0	0	620,507	620,507	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	1,410,457	1,410,457	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	03/31/2019	0	0	0	0	0	0	0	1,602,470	1,602,470	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	1,602,470	1,602,470	0	0	0	0
000000-00-0	Benson Power, LLC -PICA	Silver Spring	MD	Asset was dissolved	09/30/2015	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Asset was partially disposed	12/27/2007	03/31/2019	0	0	0	0	0	0	0	111,553	111,553	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	03/31/2019	0	0	0	0	0	0	0	4,810,278	4,810,278	0	0	0	0
000000-00-0	Revelation Gas & Oil Partners, LLC- PICA	Kansas City	MO	Asset was dissolved	06/27/2014	01/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	02/22/2019	0	0	0	0	0	0	0	3,005,371	3,005,371	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	7,927,202	7,927,202	0	0	0	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	03/31/2019	0	0	0	0	0	0	0	502,497	502,497	0	0	0	0
2299999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	502,497	502,497	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	03/31/2019	0	0	0	0	0	0	0	(48,746)	(9,631)	0	39,115	39,115	0
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	(48,746)	(9,631)	0	39,115	39,115	0
4499999. Total - Unaffiliated							1,150	2,724,650	0	0	0	2,724,650	0	78,869,553	78,743,989	(233,890)	0	(233,890)	(2,725,800)
4599999. Total - Affiliated							0	0	0	0	0	0	0	15,895,851	15,934,966	0	39,115	39,115	0
4699999 - Totals							1,150	2,724,650	0	0	0	2,724,650	0	94,765,404	94,678,955	(233,890)	39,115	(194,775)	(2,725,800)

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						879,123,127	895,832,603	1,553,466	XXX
1099999. Subtotal - Bonds - All Other Governments						107,682,327	107,733,888	1,319,056	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,601,852	9,400,000	0	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,268,580	13,000,000	0	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						228,842,623	220,655,307	889,435	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,188,552,807	3,194,889,012	10,558,130	XXX
8399997. Total - Bonds - Part 3						4,427,071,316	4,441,510,810	14,320,087	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,427,071,316	4,441,510,810	14,320,087	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						406,874	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						406,874	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						406,874	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,223,530	XXX	0	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						86,493,216	XXX	0	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						5,152	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						95,721,898	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						95,721,898	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						96,128,772	XXX	0	XXX
9999999 - Totals						4,523,200,088	XXX	14,320,087	XXX

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

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						950,490,802	977,382,493	982,131,506	792,560,920	0	(47,396)	0	(47,396)	0	929,288,626	0	21,202,175	21,202,175	15,278,543	XXX	XXX
1099999. Subtotal - Bonds - All Other Governments						35,140,850	34,889,074	38,369,565	34,502,982	0	89,166	0	89,166	210,788	34,977,508	(182,781)	163,342	(19,439)	1,446,094	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,833,977	3,700,000	3,826,715	3,826,715	0	(4,562)	0	(4,562)	0	3,822,153	0	11,824	11,824	69,889	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						111,984	111,984	97,317	100,594	0	11,390	0	11,390	0	111,984	0	0	0	1,321	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						162,265,255	157,601,783	132,374,849	162,385,620	0	(99,719)	0	(99,719)	0	162,391,879	0	(147,913)	(147,913)	1,868,885	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,602,508,141	2,633,039,021	2,643,171,316	2,632,446,462	517	(41,496,418)	18,599,201	(60,095,102)	(2,382,534)	2,628,378,280	2,066,049	(35,869,250)	(33,803,202)	51,263,368	XXX	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						110,601,016	110,601,016	110,369,670	110,413,486	0	187,695	0	187,695	8,794	110,601,016	(8,958)	0	(8,958)	151,441	XXX	XXX
8399997. Total - Bonds - Part 4						3,864,952,025	3,917,325,371	3,910,340,938	3,736,236,779	517	(41,359,844)	18,599,201	(59,958,528)	(2,162,952)	3,869,571,445	1,874,310	(14,639,822)	(12,765,513)	70,079,541	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						3,864,952,025	3,917,325,371	3,910,340,938	3,736,236,779	517	(41,359,844)	18,599,201	(59,958,528)	(2,162,952)	3,869,571,445	1,874,310	(14,639,822)	(12,765,513)	70,079,541	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						(34,500)	XXX	0	0	0	0	0	0	0	(34,500)	(34,500)	0	(34,500)	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						(34,500)	XXX	0	0	0	0	0	0	0	(34,500)	(34,500)	0	(34,500)	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						(34,500)	XXX	0	0	0	0	0	0	0	(34,500)	(34,500)	0	(34,500)	0	XXX	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,414,796	XXX	9,458,021	12,646,642	(3,199,285)	0	0	(3,199,285)	643	9,456,600	(1,421)	(41,804)	(43,225)	0	XXX	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						66,380,680	XXX	66,380,680	66,159,809	(48,363)	0	0	(48,363)	0	66,694,082	0	(313,402)	(313,402)	0	XXX	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						2,363,155	XXX	2,005,152	2,286,000	(286,000)	0	0	(286,000)	0	2,005,152	0	358,003	358,003	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						78,158,631	XXX	77,843,853	81,092,451	(3,533,648)	0	0	(3,533,648)	643	78,155,834	(1,421)	2,797	1,376	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						78,158,631	XXX	77,843,853	81,092,451	(3,533,648)	0	0	(3,533,648)	643	78,155,834	(1,421)	2,797	1,376	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						78,124,131	XXX	77,843,853	81,092,451	(3,533,648)	0	0	(3,533,648)	643	78,121,334	(35,921)	2,797	(33,124)	0	XXX	XXX
9999999 - Totals						3,943,076,155	XXX	3,988,184,791	3,817,329,230	(3,533,131)	(41,359,844)	18,599,201	(63,492,176)	(2,162,309)	3,947,692,779	1,838,388	(14,637,025)	(12,798,637)	70,079,541	XXX	XXX

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

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										9,928,311	2,923,993	0	33,759,032	XXX	33,759,032	7,552,302	17,496	0	0	0	XXX	XXX
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										4,560,000	0	0	472,573	XXX	472,573	(10,267,738)	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										14,488,311	2,923,993	0	34,231,605	XXX	34,231,605	(2,715,436)	17,496	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										9,928,311	2,923,993	0	33,759,032	XXX	33,759,032	7,552,302	17,496	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										4,560,000	0	0	472,573	XXX	472,573	(10,267,738)	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										14,488,311	2,923,993	0	34,231,605	XXX	34,231,605	(2,715,436)	17,496	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	(3,942,499)	XXX	(3,942,499)	(3,104,937)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	(3,942,499)	XXX	(3,942,499)	(3,104,937)	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	(3,942,499)	XXX	(3,942,499)	(3,104,937)	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	(3,942,499)	XXX	(3,942,499)	(3,104,937)	0	0	0	0	XXX	XXX
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate										341,040,316	0	3,696,605	321,658,912	XXX	339,377,390	(4,636,696)	0	0	0	65,453,553	XXX	XXX
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(60,824,142)	(4,500)	26,622,273	441,496,800	XXX	249,831,303	0	(8,481,865)	4,229,889	0	118,397,186	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										280,216,173	(4,500)	30,318,877	763,155,712	XXX	589,208,693	(4,636,696)	(8,481,865)	4,229,889	0	183,850,739	XXX	XXX
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										713,724,833	(1,641,250)	25,810,927	1,201,698,917	XXX	1,201,698,917	134,485,964	0	(4,791,235)	0	575,089,035	XXX	XXX
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(363,539)	0	(90,000)	(219,845)	XXX	(219,845)	(28,890)	0	87,477	0	0	XXX	XXX
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										925,790	177,773	5,278,073	10,367,852	XXX	10,367,852	2,199,308	1,500,763	(36,109)	0	28,986,893	XXX	XXX
0949999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	5,599,225	(41,923,624)	XXX	(41,923,624)	(82,178,321)	0	0	0	6,300,885	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										714,287,084	(1,463,477)	36,598,225	1,169,923,300	XXX	1,169,923,300	54,478,062	1,500,763	(4,739,867)	0	610,376,813	XXX	XXX
0989999999. Subtotal - Swaps - Replication - Credit Default										4,292,217	(3,095,110)	2,721,057	1,868,826	XXX	11,516,990	0	0	(258,729)	0	1,029,200,000	XXX	XXX
1029999999. Subtotal - Swaps - Replication										4,292,217	(3,095,110)	2,721,057	1,868,826	XXX	11,516,990	0	0	(258,729)	0	1,029,200,000	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										1,054,765,149	(1,641,250)	29,507,532	1,523,357,829	XXX	1,541,076,308	129,849,268	0	(4,791,235)	0	640,542,588	XXX	XXX
1169999999. Total Swaps - Credit Default										3,928,678	(3,095,110)	2,631,057	1,648,981	XXX	11,297,145	(28,890)	0	(171,252)	0	1,029,200,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										(59,898,352)	173,273	31,900,345	451,864,652	XXX	260,199,155	2,199,308	(6,981,101)	4,193,780	0	147,384,079	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	5,599,225	(41,923,624)	XXX	(41,923,624)	(82,178,321)	0	0	0	6,300,885	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										998,795,475	(4,563,087)	69,638,159	1,934,947,838	XXX	1,770,648,983	49,841,366	(6,981,101)	(768,707)	0	1,823,427,552	XXX	XXX
1219999999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	10,596,606	0	0	0	0	2,481,203	XXX	XXX
1229999999. Subtotal - Forwards - Hedging Other										0	0	0	20,048,791	XXX	21,674,354	5,984,008	14,157,948	0	0	2,407,620	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	20,048,791	XXX	32,270,960	5,984,008	14,157,948	0	0	4,888,824	XXX	XXX
1399999999. Subtotal - Hedging Effective										280,216,173	(4,500)	30,318,877	763,155,712	XXX	599,805,299	(4,636,696)	(8,481,865)	4,229,889	0	186,331,942	XXX	XXX
1409999999. Subtotal - Hedging Other										728,775,395	1,460,515	36,598,225	1,220,261,198	XXX	1,221,886,761	54,641,697	15,676,207	(4,739,867)	0	612,784,433	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)
1419999999. Subtotal - Replication										4,292,217	(3,095,110)	2,721,057	1,868,826	XXX	11,516,990	0	0	(258,729)	0	1,029,200,000	XXX	XXX
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										1,013,283,786	(1,639,094)	69,638,159	1,985,285,735	XXX	1,833,209,050	50,005,001	7,194,342	(768,707)	0	1,828,316,375	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												(11,472,281)	0	0	0	0	122,423,544	122,423,544	90,190,750	XXX	XXX
1329999999. Subtotal - Long Futures												(11,472,281)	0	0	0	0	122,423,544	122,423,544	90,190,750	XXX	XXX
1349999999. Subtotal - Short Futures - Hedging Other												676,000	0	0	0	0	(4,371,598)	(4,371,598)	2,968,720	XXX	XXX
1389999999. Subtotal - Short Futures												676,000	0	0	0	0	(4,371,598)	(4,371,598)	2,968,720	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												(10,796,281)	0	0	0	0	118,051,947	118,051,947	93,159,470	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												(10,796,281)	0	0	0	0	118,051,947	118,051,947	93,159,470	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	13,722,531	13,722,531

(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	13,722,531	0	13,722,531	676,000	(11,472,281)	676,000	93,159,470	93,159,470
0299999999. Total NAIC 1 Designation			1,480,003,312	2,751,170,347	(784,870,380)	486,296,655	2,736,092,744	(921,869,462)	334,219,969	1,828,316,375	1,828,316,375
0799999999. Total NAIC 6 Designation			0	18,985,768	0	18,985,768	18,985,768	0	18,985,768	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			1,480,003,312	2,783,878,647	(784,870,380)	519,004,954	2,755,754,512	(933,341,744)	353,881,737	1,921,475,845	1,921,475,845
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				2,783,878,647	(784,870,380)						

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				178,826,529	168,200,000	177,468,919	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				1,579,007,864	666,304,585	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	655,694	656,179	12/25/2036
31405D-3D-7	FNMA POOL NO 786596		1	6,694	6,731	08/01/2019
31405D-AS-6	FNMA POOL NO 785817		1	31,919	31,889	01/01/2020
31407F-AY-6	FNMA POOL NO 829023		1	58,427	58,345	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	26,734	26,722	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	13,383	13,562	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	28,401	28,766	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	39,217	39,818	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	42,325	43,186	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	53,557	54,393	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	82,703	83,371	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	95,529	96,218	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	76,323	76,824	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	98,559	100,670	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	196,519	195,972	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	125,436	125,278	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	114,423	117,292	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	69,962	71,497	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	91,252	93,144	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	100,054	102,809	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	155,043	158,776	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	190,549	195,686	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	127,405	130,050	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	110,035	110,958	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	291,880	293,936	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	92,531	93,090	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	105,972	106,583	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	47,106	47,545	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	133,189	133,022	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	116,196	116,041	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	144,147	145,473	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	191,363	190,831	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	472,880	477,091	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	206,171	207,693	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	193,331	194,797	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	535,846	540,902	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	112,874	113,637	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	130,550	130,525	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	97,655	99,396	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	206,007	212,607	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	204,022	203,725	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	443,691	452,315	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	143,998	147,452	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	239,047	240,323	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	241,161	247,143	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	212,552	217,937	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	2,769,840	2,783,369	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	1,110,876	1,116,706	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	654,714	658,014	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	268,424	275,385	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	821,011	828,446	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	376,540	385,255	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,428,123	1,463,364	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,175,711	2,256,249	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				16,757,550	16,996,987	XXX
3199999. Total - U.S. Special Revenues Bonds				16,757,550	16,996,987	XXX
00168@-AD-8	ALS Group General Partnership Senior Note		2	1,265,728	1,263,236	07/19/2019
502175-B8-0	LTC Properties Inc Series C Senior Note		2	1,715,002	1,718,000	11/22/2021
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	9,879,939	9,853,237	02/14/2020
166764-BQ-2	CHEVRON CORP CORP FLOATER		1FE	6,068,745	6,063,530	03/03/2020
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		1FE	5,013,731	5,052,152	03/30/2020
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN FLOATER		1FE	34,959,785	34,871,759	03/16/2020
12542R-F@-4	CHS Inc. Sr. Unsecured Notes		2	1,258,580	1,258,837	06/10/2019
46361*-AT-3	Irvine/Land Co LLC Senior Note		1FE	13,430,973	13,418,088	07/05/2019
24715@-AD-6	Deloitte LLP Series B Senior Note		1	532,630	526,348	09/17/2019
014482-B#-9	Alexander & Baldwin, Inc. Series D Senior Note		2	241,619	242,086	03/09/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	5,688,425	5,684,560	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	6,266,153	6,312,988	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1FE	12,526,622	12,617,304	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,551,499	2,555,598	09/02/2020
Y3175#-AD-4	Henland Finance Limited Senior Note		1	254,906	252,647	07/25/2019
D0003*-AA-1	ADM Germany GmbH Senior Note		1	2,879,093	2,871,587	02/05/2021
44932H-AD-5	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	15,166,102	15,158,826	09/06/2019
037833-CZ-1	APPLE COMPUTER INC CORPORATE		1FE	16,341,429	16,418,775	09/12/2019
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	7,332,481	7,326,766	09/04/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	4,804,183	4,800,295	11/13/2019
679580-D@-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	825,983	831,046	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2	7,571,906	7,680,472	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	4,661,548	4,696,031	11/20/2020
89236T-FB-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	12,632,481	12,632,355	05/15/2019
17325F-AP-3	CITIBANK NA CORP FLOATER		1FE	24,025,236	24,001,475	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	8,797,444	8,804,752	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	7,382,914	7,383,053	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,491,285	6,480,398	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		1FE	13,871,990	13,870,326	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	18,952,891	18,948,533	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	1,012,367	1,010,588	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	5,680,922	5,684,560	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	17,692,194	17,685,297	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	15,166,102	15,158,826	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,342,958	6,316,178	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1FE	14,938,098	14,944,076	05/21/2021
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	207,464	207,464	06/30/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2	250,013	252,647	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	2,278,658	2,223,295	03/31/2023
06417G-V8-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	37,920,183	37,897,065	06/20/2019
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1FE	37,949,363	37,871,326	12/27/2019
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	13,788,819	13,769,267	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	10,856,674	10,825,928	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	25,319,282	25,264,710	04/30/2021
22549L-QG-3	CREDIT SUISSE AG (NEW YORK BRA CERTIFICATE OF DEPOSIT		1FE	1,174,988	1,174,809	04/09/2019
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT		1FE	25,296,291	25,264,710	10/21/2019
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1FE	26,565,350	26,527,946	06/12/2020
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1FE	15,686,833	15,664,120	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	25,257,131	25,264,710	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	960,637	955,625	07/16/2020
07160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	635,975	629,158	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	960,935	949,953	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	10,116,495	10,105,884	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,388,902	11,369,120	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1FE	25,312,713	25,264,710	07/13/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	6,325,462	6,314,972	12/30/2019
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1FE	14,523,431	14,527,208	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	6,254,701	6,111,257	06/09/2021
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICATE OF DEPOSIT		1FE	31,597,941	31,580,888	10/01/2019
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	8,571,962	8,590,001	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	2,658,843	2,652,795	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1FE	22,276,966	22,232,945	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1FE	4,593,443	4,577,535	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	25,338,988	25,264,710	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	9,158,235	9,095,296	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	12,681,495	12,632,355	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	9,917,236	9,903,766	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	12,466,338	12,455,502	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1FE	2,176,062	2,146,000	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	1,520,521	1,515,883	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	3,174,006	3,158,089	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,264,210	1,263,236	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1FE	12,609,617	12,623,312	04/01/2021
74263#-AC-9	Principal US Property Sep Acct Senior Note		1	4,391,461	4,372,514	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	2,658,022	2,551,736	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,133,462	11,179,634	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2Z	3,832,177	3,789,707	03/11/2022
C8894#-AL-9	Tolko Industries Ltd. Senior Note		3	2,080,171	2,059,074	02/22/2022
82620K-AP-8	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN		1FE	4,077,405	4,073,892	03/16/2020
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1FE	7,221,516	7,225,707	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1FE	22,689,246	22,579,384	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	3,085,315	3,087,228	01/19/2021
G0805#-AC-0	Aggreko Plc Senior Note		1	2,594,146	2,606,006	03/15/2021
Q9389#-AE-0	Vector Limited Senior Note		2FE	2,522,770	2,511,893	10/14/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				839,545,804	838,559,557	XXX
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FM	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1Z	1	1	03/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	1,477	1,477	06/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	13,393	13,434	09/25/2019
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	20,746	18,988	03/25/2020
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	18,516	9,368	04/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	163,281	159,381	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				217,415	202,650	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FM	6,185,340	6,199,076	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	421,444	425,576	11/10/2048
12626B-AB-0	COMM_13-CR10 CMBS		1FM	39,224	40,860	08/10/2046
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	276,545	293,899	10/10/2046
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FM	2,018,476	2,031,238	03/10/2050
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	216,267	216,425	08/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF		1FM	759,967	767,232	08/31/2020
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	400,120	400,938	07/15/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,249,838	2,227,847	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,423,632	4,410,379	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMBS		1FM	2,507,632	2,520,736	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	10,786,934	10,667,700	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,411,184	4,368,656	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	3,528,882	3,491,471	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FM	990,181	981,850	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1FM	8,976,208	8,845,451	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1FM	1,602,826	1,596,083	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FE	1,967,288	1,963,486	10/10/2046
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	66,567	65,435	11/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	2,571,071	2,534,225	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	10,317,284	10,235,685	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	461,624	455,533	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1FE	15,773,640	15,783,474	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1FM	6,294,441	6,204,438	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FE	8,870,186	8,829,750	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	5,911,461	5,823,908	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1FM	6,687,776	6,591,216	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1FM	679,991	669,984	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1FE	2,819,368	2,805,399	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FE	8,153,109	8,105,849	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	11,969,145	11,910,846	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1FM	12,218,428	12,047,089	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1FM	5,363,692	5,317,639	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1FM	12,335,735	12,155,417	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1FM	8,297,635	8,165,950	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,602,965	2,599,831	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	17,344,097	17,258,076	07/15/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				190,500,203	189,008,641	XXX
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER		1FE	6,521,015	6,518,295	05/15/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	2,958,209	2,955,971	05/17/2021
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	3,285,726	3,284,412	10/15/2021
96329*-LA-8	Wheels Senior Secured Note		1FM	4,459,042	4,466,801	05/28/2019
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	1,218,949	1,216,615	07/23/2019
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	1,236,066	1,233,699	07/23/2019
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	1,294,602	1,290,786	08/06/2019
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	8,280,771	8,277,119	06/15/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	437,446	438,448	02/22/2022
87244A-BA-7	WIND RIVER CLO LTD CLO		1FE	15,670,908	15,665,036	01/15/2026
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	4,402,542	4,396,060	11/15/2021
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		1FE	6,628,345	6,619,354	01/15/2022
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	6,605,169	6,594,089	01/18/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,333,707	2,337,388	07/20/2022
04964H-AL-2	Atrium VIII CLO		1FE	13,291,415	13,285,134	10/23/2024
00248P-AP-1	A VOCE CLO CLO		1FE	4,529,926	4,525,691	07/15/2026
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	3,025,213	3,023,073	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	7,980,129	7,977,642	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1FE	7,468,523	7,454,158	10/20/2026
38013M-AC-0	G&M FINANCE LTD ABS FLOATER		1FE	109,093	109,087	01/21/2020
30284#-AF-9	FNBM LLC Sr. Secured Note		1FE	4,209,084	4,219,207	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1FM	76,625	77,344	05/31/2022
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	3,770,683	3,764,819	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1FM	71,412	72,086	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1FE	1,910,013	1,916,483	01/20/2023
95168Q-AN-0	WEST CLO LTD CLO		1FE	1,411,960	1,411,537	11/07/2025
828428-AJ-1	SILVERMORE CLO CLO		1FE	8,710,066	8,703,694	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1FE	2,410,293	2,410,066	07/15/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO		1FE	5,370,259	5,375,829	07/25/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	6,334,942	6,316,178	07/17/2026
38013B-AC-4	G&M FINANCE LTD ABS FLOATER		1FE	255,594	255,590	01/21/2020
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	5,314,535	5,305,589	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	2,305,253	2,305,711	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	3,799,503	3,803,425	08/13/2025
89640P-AH-6	TRINITAS CLO I LTD CLO		1FE	6,933,397	6,933,376	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		1FE	770,380	770,375	04/15/2026
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	4,350,798	4,356,954	07/17/2026

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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
951680-AJ-6	WEST CLO CLO		1FE	5,184,362	5,194,892	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	3,617,982	3,618,267	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1FE	5,026,829	5,052,942	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1FE	9,103,923	9,158,457	07/20/2027
65479B-AC-4	NISSAN AUTO ABS FLOATER		1FE	1,086,225	1,085,937	12/16/2019
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	893,977	894,840	03/20/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,080,155	1,082,515	10/15/2020
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	4,011,947	4,013,062	10/20/2020
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	3,719,145	3,721,096	11/16/2020
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	182,392	182,749	02/15/2021
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	6,343,971	6,341,442	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1FE	1,128,841	1,136,857	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,081,251	2,096,910	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,932,170	2,930,706	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1FE	1,790,660	1,793,681	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	501,318	505,254	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	8,458,915	8,462,976	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	5,804,389	5,760,293	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,649,638	2,656,798	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,164,238	8,155,146	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	892,415	893,828	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	2,329,164	2,352,002	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1FE	2,511,947	2,523,986	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1FE	5,879,605	5,884,604	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,096,500	3,099,584	02/25/2042
518889-AB-6	DRB PRIME STUDENT LOAN TRUST ASSET BACKED		1FE	91,252	91,361	11/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	4,203,662	4,202,739	08/25/2047
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOATER		1FE	3,939,728	3,939,186	05/25/2066
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2FE	830,882	835,558	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1FE	18,226,065	18,309,995	01/15/2024
03765Y-AL-8	APIDOS CLO		1FE	5,074,916	5,116,104	01/15/2027
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	2,518,338	2,526,471	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	7,527,504	7,579,413	04/22/2027
67091Y-AJ-3	OCP CLO		1FE	5,024,331	5,052,942	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	12,553,308	12,632,355	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	2,507,584	2,526,471	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	8,767,885	8,842,649	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	18,959,980	19,074,856	01/18/2028
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	6,293,332	6,291,219	07/20/2020
34531J-AB-1	FORD AUTO ASSET BACKED		1FE	4,593,739	4,593,949	12/15/2020
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,944,615	2,943,181	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	1,986,421	1,986,388	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1FE	2,618,261	2,602,190	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,417,576	2,399,947	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	10,617,930	10,559,981	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1FE	3,354,746	3,334,496	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,630,200	4,572,647	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	2,550,333	2,525,930	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2FM	158,766	156,303	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2FM	386,054	380,267	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	11,541,679	11,634,399	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	242,699	242,316	05/15/2029
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	2,897,829	2,901,622	05/26/2043
63940T-AA-5	NAVIENT FFELP ABS FLOATER		1FE	1,019,427	1,020,276	03/25/2067
338422-AQ-1	FLAGSHIP CLO		1FE	5,541,772	5,546,306	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	10,013,436	10,053,614	11/15/2026
00164M-DU-4	ALM LOAN FUNDING CLO		1FE	4,538,322	4,547,648	04/16/2027
83609G-AL-9	SOUND POINT CLO I LTD CLO		1FE	2,595,712	2,602,265	07/20/2027
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	16,834,784	16,927,356	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	8,779,357	8,842,649	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	14,812,383	14,884,845	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	3,947,791	3,890,320	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,470,048	6,391,211	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,358,520	6,264,932	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	13,454,922	13,497,523	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	1,674,941	1,667,423	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,141,985	4,092,441	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	5,024,847	5,053,351	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1FE	7,454,096	7,376,464	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	5,805,169	5,733,863	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	2,834,743	2,828,116	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1FE	6,769,940	6,821,472	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,560,093	2,549,924	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1FE	2,885,857	2,873,273	01/15/2027
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	843,895	843,157	11/15/2021
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	3,131,948	3,106,995	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	3,665,937	3,637,979	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	2,777,304	2,782,238	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	3,669,373	3,637,992	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	19,231,423	19,264,342	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	15,899,093	15,908,952	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,935,974	3,925,962	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	4,099,427	4,088,091	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	19,213,829	19,201,180	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,217,753	2,197,708	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,537,984	6,467,253	11/15/2023
B8A5ZB-5A-0	CARMX_AUTO ABS FLOATER		1Z	1,534,734	1,537,105	02/14/2020
B8A60G-0T-9	CARMX_AUTO ABS FLOATER		1Z	2,387,364	2,391,052	02/14/2020
B8A647-6S-1	CARMX_AUTO ABS FLOATER		1Z	1,702,737	1,705,368	02/14/2020
B8A64W-Q5-4	CARMX_AUTO ABS FLOATER		1Z	2,043,285	2,046,442	02/14/2020
065603-AB-8	BOTW_AUTO ASSET BACKED		1FE	3,289,961	3,284,244	04/15/2021
30284#-AK-8	FNBM LLC Senior Secured Note		1FE	1,934,752	1,909,611	06/29/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1FE	2,552,271	2,526,252	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	2,005,976	1,970,536	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	4,727,874	4,673,333	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	8,391,737	8,236,106	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,947,228	6,820,231	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,215,195	2,197,787	05/20/2024
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	870,533	858,972	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,627,504	2,627,506	10/22/2024
34530N-AA-5	FORD AUTO ASSET BACKED		1FE	5,156,323	5,149,070	04/15/2026
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	5,026,060	4,976,275	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,414,174	3,402,745	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	10,788,986	10,727,518	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1FE	3,426,646	3,426,648	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1FE	2,586,799	2,627,530	08/15/2024
053633-AG-8	AVERY PT III CLO LTD CLO		1FE	568,756	567,846	01/18/2025
69700A-AA-3	PALLMER SQUARE CLO		1FE	1,693,076	1,690,967	10/15/2025
10302V-BA-2	BOWPK_14-1A CLO		1FE	1,559,364	1,556,527	11/23/2025
00191Y-AL-8	ARES CLO FUNDS CLO		1FE	2,400,952	2,400,341	12/05/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	3,414,347	3,412,141	07/20/2026
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO		1FE	7,581,343	7,579,978	01/23/2027
87249F-AC-8	TPG CLO		1FE	2,501,970	2,501,918	04/20/2028
83609J-AL-3	SOUND POINT CLO I LTD CLO		1FE	5,050,336	5,052,942	07/20/2028
05875F-AQ-0	BALLYROCK LTD CLO		1FE	11,369,017	11,369,120	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	10,201,034	10,232,208	10/19/2028

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	6,042,489	6,063,530	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	885,772	882,576	07/15/2029
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1FE	18,945,795	18,948,533	01/20/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				760,259,638	760,000,952	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,790,523,060	1,787,771,801	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				839,545,804	838,559,557	XXX
6599999. Total - Residential Mortgage-Backed Securities				16,974,965	17,199,637	XXX
6699999. Total - Commercial Mortgage-Backed Securities				190,500,203	189,008,641	XXX
6799999. Total - Other Loan-Backed and Structured Securities				760,259,638	760,000,952	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				1,807,280,611	1,804,768,788	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			330,632	327,857	
000000-00-0	706102103,Compton,California			208,407	207,353	
000000-00-0	706102237,Goleta,California			47,728	45,839	
000000-00-0	706102343,Lawrenceville,Georgia			242,616	241,311	
000000-00-0	706102906,New York,New York			902,883	895,601	
000000-00-0	706103071,Santa Barbara,California			387,741	384,490	
000000-00-0	706103612,Cockeysville,Maryland			819,101	818,408	
000000-00-0	706103872,Laurel,Maryland			14,945	14,442	
000000-00-0	706104758,Laurel,Maryland			72,915	73,758	
000000-00-0	706105652,Evansville,Indiana			138,334	138,258	
000000-00-0	706108171,Rowland Heights,California			832,834	829,715	
000000-00-0	706108279,Washington,District of Columbia			1,210,099	1,222,104	
000000-00-0	706108281,Owings Mills,Maryland			1,180,190	1,190,724	
000000-00-0	706108282,Wayne,New Jersey			1,014,813	1,023,871	
000000-00-0	706108283,Boulder,Colorado			922,102	930,333	
000000-00-0	706108284,Alexandria,Virginia			613,899	619,379	
000000-00-0	706108285,Fairfax,Virginia			1,330,533	1,342,409	
000000-00-0	706108289,Mira Loma,California			666,526	647,884	
000000-00-0	706108392,Clifton,New Jersey			1,582,548	1,578,113	
000000-00-0	706108420,New York,New York			1,834,188	1,812,924	
000000-00-0	706108424,Houston,Texas			2,184,088	2,149,639	
000000-00-0	706108429,Carlisle,Pennsylvania			61,576	61,343	
000000-00-0	706108472,District Heights,Maryland			3,299,147	3,266,824	
000000-00-0	706108508,Austin,Texas			865,176	864,860	
000000-00-0	706108523,Costa Mesa,California			1,002,304	982,634	
000000-00-0	706108642,Miami,Florida			2,428,068	2,372,997	
000000-00-0	706108709,Austin,Texas			537,052	536,678	
000000-00-0	706108713,Farmington,Connecticut			1,721,709	1,662,562	
000000-00-0	706108726,Ontario,California			356,964	349,861	
000000-00-0	706108728,Thousand Oaks,California			350,496	357,609	
000000-00-0	706108811,San Pedro,California			2,279,533	2,278,877	
000000-00-0	706108813,Beaverton,Oregon			1,531,600	1,502,806	
000000-00-0	706108855,Jersey City,New Jersey			5,439,777	5,445,515	
000000-00-0	706108856,Oak Brook,Illinois			6,552,205	6,556,547	
000000-00-0	706108858,Boca Raton,Florida			3,797,703	3,787,613	
000000-00-0	706108859,Happy Valley,Oregon			2,312,944	2,270,086	
000000-00-0	706108873,Los Angeles,California			687,887	692,702	
000000-00-0	706108878,Richardson,Texas			3,524,805	3,480,873	
000000-00-0	706108909,Des Plaines,Illinois			362,138	360,016	
000000-00-0	706108919,La Grange,Illinois			556,573	553,312	
000000-00-0	706108920,Palatine,Illinois			86,155	85,651	
000000-00-0	706108929,Chicago,Illinois			2,557,727	2,545,239	
000000-00-0	706108931,San Diego,California			1,535,203	1,507,153	
000000-00-0	706108977,Denver,Colorado			953,138	963,865	
000000-00-0	706108979,Atlanta,Georgia			2,668,155	2,643,621	
000000-00-0	706108983,Ontario,California			207,919	206,820	
000000-00-0	706109009,Chicago,Illinois			1,583,210	1,589,967	
000000-00-0	706109013,McDonough,Georgia			68,613	68,900	
000000-00-0	706109019,Joliet,Illinois			230,793	231,760	
000000-00-0	706109020,Belcamp,Maryland			154,855	155,503	
000000-00-0	706109021,Groveport,Ohio			117,253	117,744	
000000-00-0	706109022,Groveport,Ohio			120,231	120,734	
000000-00-0	706109023,Grove City,Ohio			110,503	110,965	
000000-00-0	706109024,Memphis,Tennessee			270,122	271,254	
000000-00-0	706109025,Memphis,Tennessee			134,794	135,706	
000000-00-0	706109026,Memphis,Tennessee			96,407	96,811	
000000-00-0	706109027,Fort Worth,Texas			120,628	121,133	
000000-00-0	706109038,Belcamp,Maryland			157,158	157,816	
000000-00-0	706109117,Middletown,Pennsylvania			167,210	168,342	
000000-00-0	706109133,Richardson,Texas			191,569	188,275	
000000-00-0	706109167,Clifton,New Jersey			5,579,052	5,576,932	
000000-00-0	706109238,Austin,Texas			2,289,050	2,310,929	
000000-00-0	706109240,Rancho Mirage,California			681,845	688,362	
000000-00-0	706109242,Houston,Texas			811,720	819,478	
000000-00-0	706109243,Austin,Texas			1,217,580	1,229,217	
000000-00-0	706109244,Indianapolis,Indiana			568,204	573,635	
000000-00-0	706109256,Pittsburgh,Pennsylvania			925,361	934,205	
000000-00-0	706109280,Redondo Beach,California			3,811,457	3,831,306	
000000-00-0	706109304,Fort Worth,Texas			1,913,976	1,922,212	
000000-00-0	706109321,Vancouver,Washington			19,935	19,692	
000000-00-0	706109322,Gresham,Oregon			15,444	15,256	
000000-00-0	706109323,Tualatin,Oregon			6,777	6,695	
000000-00-0	706109324,Beaverton,Oregon			13,943	13,774	
000000-00-0	706109325,Salem,Oregon			18,649	18,422	
000000-00-0	706109326,Salem,Oregon			11,334	11,196	
000000-00-0	706109327,Medford,Oregon			12,417	12,266	
000000-00-0	706109328,Bend,Oregon			12,062	11,915	
000000-00-0	706109329,Tillamook,Oregon			11,683	11,541	
000000-00-0	706109330,Auburn,Washington			15,946	15,752	
000000-00-0	706109331,Yelm,Washington			14,364	14,189	
000000-00-0	706109332,Longview,Washington			27,815	27,476	
000000-00-0	706109333,Billings,Montana			29,704	29,342	
000000-00-0	706109334,Idaho Falls,Idaho			27,126	26,796	
000000-00-0	706109335,Boise,Idaho			31,708	31,322	
000000-00-0	706109336,Sparks,Nevada			35,952	35,514	
000000-00-0	706109394,Corvallis,Oregon			14,355	14,180	
000000-00-0	706109406,Georgetown,Texas			7,928,433	7,940,576	
000000-00-0	706109441,San Francisco,California			2,028,847	2,000,163	
000000-00-0	706109459,Grapevine,Texas			1,534,189	1,534,387	
000000-00-0	706109462,Raleigh,North Carolina			1,114,509	1,116,014	
000000-00-0	706109487,Seattle,Washington			6,743,554	6,771,008	
000000-00-0	706109488,Austin,Texas			268,704	268,880	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109489,The Colony,Texas			1,065,704	1,069,599	
000000-00-0	706109534,Los Angeles,California			4,537,959	4,547,648	
000000-00-0	706109576,Houston,Texas			28,294	28,348	
000000-00-0	706109577,Houston,Texas			257,053	257,514	
000000-00-0	706109610,Spring,Texas			306,900	307,152	
000000-00-0	706109674,Torrance,California			3,388,543	3,398,430	
000000-00-0	706109680,Newnan,Georgia			1,996,269	2,008,886	
000000-00-0	706109686,Houston,Texas			348,938	349,266	
000000-00-0	706109698,Phoenix,Arizona			1,881,903	1,885,967	
000000-00-0	706109717,Irving,Texas			1,708,806	1,696,398	
000000-00-0	706109755,Memphis,Tennessee			810,818	809,413	
000000-00-0	706109756,Memphis,Tennessee			261,614	261,161	
000000-00-0	706109757,Memphis,Tennessee			113,123	112,927	
000000-00-0	706109758,Memphis,Tennessee			239,232	238,818	
000000-00-0	706109759,Memphis,Tennessee			56,065	55,968	
000000-00-0	706109760,Memphis,Tennessee			589,485	588,464	
000000-00-0	706109863,Corte Madera,California			761,942	761,942	
000000-00-0	706109920,Raleigh,North Carolina			394,263	392,711	
000000-00-0	706109972,Memphis,Tennessee			156,858	155,115	
000000-00-0	706109973,Memphis,Tennessee			89,158	88,168	
000000-00-0	706109974,Memphis,Tennessee			57,331	56,694	
000000-00-0	706109975,Groveport,Ohio			57,730	57,088	
000000-00-0	706109976,Groveport,Ohio			71,914	71,115	
000000-00-0	706109977,Grove City,Ohio			34,346	33,964	
000000-00-0	706109978,Belcamp,Maryland			61,182	60,502	
000000-00-0	706109979,Belcamp,Maryland			43,701	43,216	
000000-00-0	706109980,Joliet,Illinois			111,895	110,652	
000000-00-0	706109981,McDonough,Georgia			33,138	32,770	
000000-00-0	706109982,Fort Worth,Texas			49,397	48,848	
000000-00-0	706109983,Middletown,Pennsylvania			57,692	57,050	
000000-00-0	706109984,Philadelphia,Pennsylvania			114,825	113,549	
000000-00-0	706109997,San Diego,California			3,300,107	3,300,107	
000000-00-0	706110025,Grapevine,Texas			2,122,160	2,122,160	
000000-00-0	706110028,Santa Fe Springs,California			343,158	340,521	
000000-00-0	706110102,Buena Park,California			1,870,888	1,867,293	
000000-00-0	706110131,St Petersburg,Florida			1,603,515	1,603,515	
000000-00-0	706110135,Seattle,Washington			19,459,947	19,504,274	
000000-00-0	706110184,Reston,Virginia			2,649,139	2,635,663	
000000-00-0	706110200,Fremont,California			1,584,097	1,584,097	
000000-00-0	706110249,Atlanta,Georgia			6,886,074	6,886,074	
000000-00-0	706110291,Redmond,Washington			369,526	366,682	
000000-00-0	706110292,Chapel Hill,North Carolina			4,153,251	4,175,499	
000000-00-0	706110310,Costa Mesa,California			14,028,513	13,950,986	
000000-00-0	706110354,Denver,Colorado			363,274	365,792	
000000-00-0	706110365,Walnut Creek,California			4,789,719	4,739,763	
000000-00-0	706110377,Tampa,Florida			4,565,898	4,565,898	
000000-00-0	706110388,Marquette,Michigan			13,391	13,222	
000000-00-0	706110389,Cadillac,Michigan			3,619	3,573	
000000-00-0	706110390,Baltimore,Maryland			6,334	6,254	
000000-00-0	706110391,Frederick,Maryland			27,143	26,800	
000000-00-0	706110392,Pikesville,Maryland			181	177	
000000-00-0	706110393,Vancouver,Washington			1,444	1,426	
000000-00-0	706110394,Gresham,Oregon			765	749	
000000-00-0	706110395,Tualatin,Oregon			590	577	
000000-00-0	706110396,Beaverton,Oregon			483	473	
000000-00-0	706110397,Salem,Oregon			774	757	
000000-00-0	706110398,Salem,Oregon			820	802	
000000-00-0	706110399,Medford,Oregon			941	920	
000000-00-0	706110400,Bend,Oregon			586	573	
000000-00-0	706110401,Tillamook,Oregon			771	754	
000000-00-0	706110402,Auburn,Washington			1,024	1,002	
000000-00-0	706110403,Yelm,Washington			594	580	
000000-00-0	706110404,Longview,Washington			577	564	
000000-00-0	706110405,Corvallis,Oregon			825	807	
000000-00-0	706110406,Billings,Montana			2,001	1,976	
000000-00-0	706110407,Idaho Falls,Idaho			1,100	1,076	
000000-00-0	706110408,Boise,Idaho			2,280	2,251	
000000-00-0	706110409,Sparks,Nevada			1,614	1,594	
000000-00-0	706110434,Delray Beach,Florida			4,206,574	4,206,574	
000000-00-0	706110472,Waco,Texas			7,139,807	7,139,807	
000000-00-0	706110503,Frisco,Texas			4,388,480	4,388,480	
000000-00-0	706110592,Lithia Springs,Georgia			6,006,053	6,006,053	
000000-00-0	717609472,St Helena,California			781,788	790,461	
000000-00-0	717610303,East Prairie,Missouri			156,656	157,210	
000000-00-0	717610474,Portland,Arkansas			1,010,486	1,011,738	
000000-00-0	717610547,Pipestone,Minnesota			82,820	81,984	
000000-00-0	717610607,Wilmot,Arkansas			329,847	330,431	
000000-00-0	717610662,Mayersville,Mississippi			1,539,076	1,554,497	
000000-00-0	717610687,Bernie,Missouri			255,762	257,010	
000000-00-0	717610689,Hayes,South Dakota			525,894	527,874	
000000-00-0	717610704,Hickman,Kentucky			125,688	126,237	
000000-00-0	717610790,Lost Hills,California			2,547,145	2,540,493	
000000-00-0	717610827,Somerton,Arizona			204,614	204,644	
000000-00-0	717610865,Shaw,Mississippi			808,056	811,113	
000000-00-0	717611008,Pipestone,Minnesota			164,633	163,589	
000000-00-0	717611016,Sisseton,South Dakota			1,155,284	1,161,776	
000000-00-0	717611071,Walnut Ridge,Arkansas			1,360,175	1,362,382	
000000-00-0	717611173,Shaw,Mississippi			118,079	117,147	
000000-00-0	717611187,Ortley,South Dakota			1,068,848	1,070,087	
000000-00-0	717611188,Marion,Arkansas			125,199	125,026	
000000-00-0	717611260,Brawley,California			473,925	478,042	
000000-00-0	717611262,Stinnett,Texas			1,267,336	1,269,501	
000000-00-0	717611398,Madera,California			1,945,374	1,953,356	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				229,102,913	228,808,103	XXX
3454G1-R8-1	FORD MOTOR CREDIT COMPANY LLC DISCOUNT NOTE			20,161,868	20,161,868	04/08/2019
353514-C#-7	Franklin Electric Co. Inc. Senior Note			556,931	556,931	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			202,520	202,520	04/30/2019
90276J-DH-6	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			12,531,296	12,531,296	04/04/2019
90276J-DS-2	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			12,632,355	12,632,355	05/31/2019
89233L-BM-6	TOYOTA MOTOR FIN (NET) BV MONEY MARKET FRGN			2,526,471	2,526,471	06/25/2019
90276J-FB-7	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			18,948,533	18,948,533	09/03/2019
29251V-TR-7	ENBRIDGE (US) INC COMMERCIAL PAPER			2,885,204	2,885,204	06/25/2019
29366G-TS-0	ENTERGY CORP COMMERCIAL PAPER			3,763,452	3,763,452	06/26/2019
65475M-TS-9	Nissan Motor Accep Corp. COMMERCIAL PAPER			9,533,850	9,533,850	06/26/2019
93142X-TS-0	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			4,767,040	4,767,040	06/26/2019
65475M-TT-7	Nissan Motor Accep Corp. COMMERCIAL PAPER			10,536,555	10,536,555	06/27/2019
26876B-TU-5	ENI FINANCE COMMERCIAL PAPER			9,783,388	9,783,388	06/28/2019
44988K-GY-9	ING US FUNDING LLC MONEY MARKET			7,579,413	7,579,413	07/08/2019
44988K-GH-6	ING US FUNDING LLC MONEY MARKET			8,842,649	8,842,649	07/26/2019
65475M-V1-5	Nissan Motor Accep Corp. COMMERCIAL PAPER			15,506,992	15,506,992	08/01/2019
29366G-W9-8	ENTERGY CORP COMMERCIAL PAPER			9,970,297	9,970,297	09/09/2019
14042R-BU-4	CAPITAL ONE BANK USA NA CORP FLOATER			4,424,448	4,424,448	09/13/2019
65475M-WG-1	Nissan Motor Accep Corp. COMMERCIAL PAPER			2,427,673	2,427,673	09/16/2019
65475M-WH-9	Nissan Motor Accep Corp. COMMERCIAL PAPER			3,734,556	3,734,556	09/17/2019
37790B-WL-1	GLENCORE FUNDING LLC COMMERCIAL PAPER			14,561,790	14,561,790	09/20/2019
91842K-WR-3	VW CREDIT INC COMMERCIAL PAPER			12,444,786	12,444,786	09/25/2019

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	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
31677Q-BH-1	FIFTH THIRD BK CINCINNATI BANK NOTE			3,762,212	3,762,212	09/27/2019
93142X-XG-1	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			12,418,363	12,418,363	10/16/2019
93142X-XN-6	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			9,929,503	9,929,503	10/22/2019
89355Q-TR-7	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER			16,184,158	16,184,158	06/25/2019
89355Q-TS-5	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER			3,763,543	3,763,543	06/26/2019
89120D-LE-7	TORONTO-DOMINION BANK/THE MONEY MARKET FRGN			12,632,355	12,632,355	08/09/2019
07787Q-VF-0	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER			8,121,074	8,121,074	08/15/2019
07787Q-WT-9	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER			6,224,160	6,224,160	09/27/2019
B8A65W-TA-9	CARMX_AUTO ABS FLOATER			6,821,472	6,821,472	02/14/2020
B8A675-R3-4	CARMX_AUTO ABS FLOATER			3,082,295	3,082,295	02/14/2020
B8A67U-S1-2	CARMX_AUTO ABS FLOATER			2,046,442	2,046,442	02/14/2020
B8A68Q-UY-5	CARMX_AUTO ABS FLOATER			3,581,273	3,581,273	02/14/2020
B8A6A1-R9-6	CARMX_AUTO ABS FLOATER			6,821,472	6,821,472	02/14/2020
B8A6B7-XA-2	CARMX_AUTO ABS FLOATER			6,480,398	6,480,398	02/14/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				290,190,784	290,190,784	XXX
06370R-NK-1	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			6,316,178	6,316,178	08/06/2019
86565B-PH-8	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT			18,948,533	18,948,533	04/16/2019
60700A-Z2-3	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			18,948,533	18,948,533	04/18/2019
05586F-GA-9	BNP PARIBAS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			12,632,355	12,632,355	05/08/2019
21684B-7M-0	RABOBANK NEDERLAND NY CERTIFICATE OF DEPOSIT			6,063,530	6,063,530	07/01/2019
86958J-X7-9	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT			5,052,942	5,052,942	08/06/2019
53947B-AU-4	LLOYDS BANK CORPORATE MARKETS CERTIFICATE OF DEPOSIT			5,052,942	5,052,942	10/09/2019
9099999. Total - Cash (Schedule E Part 1 type)				73,015,012	73,015,012	XXX
54866H-R4-6	Lowes Co, Inc. COMMERCIAL PAPER			6,314,436	6,314,436	04/04/2019
92930W-R8-6	WEC ENERGY GROUP INC COMMERCIAL PAPER			252,512	252,512	04/08/2019
29251V-RA-6	ENBRIDGE (US) INC COMMERCIAL PAPER			3,787,082	3,787,082	04/10/2019
1518T3-RR-5	CENTERPOINT ENERGY INC COMMERCIAL PAPER			1,520,618	1,520,618	04/25/2019
74457M-RR-7	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER			1,260,894	1,260,894	04/25/2019
81685M-RS-4	SEMPRA GLOBAL COMMERCIAL PAPER			2,521,646	2,521,646	04/26/2019
95040X-RW-1	WELLTOWER INC COMMERCIAL PAPER			6,049,854	6,049,854	04/30/2019
57163U-SE-7	MARRIOTT INTERNATIONAL INC COMMERCIAL PAPER			1,007,112	1,007,112	05/14/2019
1518T3-SH-6	CENTERPOINT ENERGY INC COMMERCIAL PAPER			2,517,174	2,517,174	05/17/2019
74457M-SM-7	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER			3,019,554	3,019,554	05/21/2019
26876B-T3-5	ENI FINANCE COMMERCIAL PAPER			2,513,649	2,513,649	06/03/2019
3024X3-T6-1	FMC TECHNOLOGIES INC COMMERCIAL PAPER			1,130,867	1,130,867	06/06/2019
29366G-TC-5	ENTERGY CORP COMMERCIAL PAPER			6,279,796	6,279,796	06/12/2019
3024X3-TC-8	FMC TECHNOLOGIES INC COMMERCIAL PAPER			2,511,817	2,511,817	06/12/2019
29251V-TD-8	ENBRIDGE (US) INC COMMERCIAL PAPER			2,511,563	2,511,563	06/13/2019
3024X3-TD-6	FMC TECHNOLOGIES INC COMMERCIAL PAPER			11,540,866	11,540,866	06/13/2019
69354H-TK-5	PPL CAPITAL FUNDING INC COMMERCIAL PAPER			6,652,835	6,652,835	06/19/2019
67077V-R1-8	NUTRIEN LTD COMMERCIAL PAPER			5,052,942	5,052,942	04/01/2019
47837C-RR-6	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER			6,304,177	6,304,177	04/25/2019
47837C-RS-4	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER			12,607,354	12,607,354	04/26/2019
B8A680-9C-7	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,242,850	3,242,850	06/09/2019
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			26,451,234	26,451,234	12/31/2049
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				115,050,832	115,050,832	XXX
	Interest Rate Swap			1,011	1,011	04/19/2019
	Interest Rate Swap			3,288	3,288	04/24/2019
	Interest Rate Swap			1,099	1,099	04/30/2019
	Interest Rate Swap			13,053	13,053	05/23/2019
	Interest Rate Swap			10,572	10,572	05/26/2019
	Interest Rate Swap			3,517	3,517	05/31/2019
	Interest Rate Swap			29,775	29,775	06/01/2019
	Interest Rate Swap			8,492	8,492	06/01/2019
	Interest Rate Swap			2,667	2,667	06/09/2019
	Interest Rate Swap			596	596	06/22/2019
	Interest Rate Swap			17,713	17,713	07/01/2019
	Interest Rate Swap			18,886	18,886	08/01/2019
	Interest Rate Swap			80,043	80,043	09/07/2019
	Interest Rate Swap			4,213	4,213	09/16/2019
	Interest Rate Swap			3,784	3,784	09/16/2019
	Interest Rate Swap			27,782	27,782	10/01/2019
	Interest Rate Swap			66,279	66,279	12/01/2019
	Interest Rate Swap			(5,184)	(5,184)	01/10/2020
	Interest Rate Swap			90	90	01/16/2020
	Interest Rate Swap			37,321	37,321	01/21/2020
	Interest Rate Swap			(6,303)	(6,303)	01/23/2020
	Interest Rate Swap			153,934	153,934	02/01/2020
	Interest Rate Swap			(1,888)	(1,888)	02/04/2020
	Interest Rate Swap			(9,012)	(9,012)	02/09/2020
	Interest Rate Swap			34,001	34,001	03/02/2020
	Interest Rate Swap			(14,440)	(14,440)	03/20/2020
	Interest Rate Swap			169,434	169,434	05/04/2020
	Interest Rate Swap			(66,163)	(66,163)	05/09/2020
	Interest Rate Swap			(24,948)	(24,948)	05/31/2020
	Interest Rate Swap			63,625	63,625	06/01/2020
	Interest Rate Swap			(12,544)	(12,544)	07/23/2020
	Interest Rate Swap			31,559	31,559	08/01/2020
	Interest Rate Swap			11,985	11,985	08/08/2020
	Interest Rate Swap			148,356	148,356	09/01/2020
	Interest Rate Swap			(32,547)	(32,547)	09/17/2020
	Interest Rate Swap			12,259	12,259	11/01/2020
	Interest Rate Swap			(23,561)	(23,561)	11/02/2020
	Interest Rate Swap			34,813	34,813	11/16/2020
	Interest Rate Swap			(41,849)	(41,849)	12/10/2020
	Interest Rate Swap			(17,600)	(17,600)	12/11/2020
	Interest Rate Swap			(73,558)	(73,558)	12/22/2020
	Interest Rate Swap			(31,392)	(31,392)	12/27/2020
	Interest Rate Swap			(8,831)	(8,831)	01/03/2021
	Interest Rate Swap			(11,390)	(11,390)	01/11/2021
	Interest Rate Swap			(56,401)	(56,401)	01/20/2021
	Interest Rate Swap			(32,461)	(32,461)	01/22/2021
	Interest Rate Swap			(24,525)	(24,525)	01/23/2021
	Interest Rate Swap			(59,728)	(59,728)	01/23/2021
	Interest Rate Swap			84,652	84,652	02/01/2021
	Interest Rate Swap			(12,816)	(12,816)	02/04/2021
	Interest Rate Swap			(8,546)	(8,546)	03/01/2021
	Interest Rate Swap			(191,443)	(191,443)	03/04/2021
	Interest Rate Swap			(16,785)	(16,785)	03/04/2021
	Interest Rate Swap			(8,193)	(8,193)	03/14/2021
	Interest Rate Swap			(43,038)	(43,038)	03/23/2021
	Interest Rate Swap			(39,591)	(39,591)	03/24/2021
	Interest Rate Swap			(60,750)	(60,750)	04/05/2021
	Interest Rate Swap			(243,975)	(243,975)	05/13/2021
	Interest Rate Swap			(73,849)	(73,849)	05/31/2021
	Interest Rate Swap			(62,765)	(62,765)	05/31/2021
	Interest Rate Swap			196,123	196,123	06/01/2021
	Interest Rate Swap			(140,291)	(140,291)	06/04/2021
	Interest Rate Swap			(66,227)	(66,227)	06/09/2021
	Interest Rate Swap			(162,537)	(162,537)	06/14/2021
	Interest Rate Swap			(103,695)	(103,695)	06/24/2021
	Interest Rate Swap			(115,369)	(115,369)	06/24/2021
	Interest Rate Swap			31,836	31,836	07/01/2021
	Interest Rate Swap			(71,771)	(71,771)	07/18/2021
	Interest Rate Swap			(158,529)	(158,529)	07/27/2021

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	Interest Rate Swap			(295,574)	(295,574)	07/29/2021
	Interest Rate Swap			(105,562)	(105,562)	07/29/2021
	Interest Rate Swap			(50,768)	(50,768)	08/09/2021
	Interest Rate Swap			(47,341)	(47,341)	08/13/2021
	Interest Rate Swap			(48,562)	(48,562)	08/19/2021
	Interest Rate Swap			(83,016)	(83,016)	08/26/2021
	Interest Rate Swap			(98,140)	(98,140)	09/20/2021
	Interest Rate Swap			(128,625)	(128,625)	10/15/2021
	Interest Rate Swap			(39,006)	(39,006)	10/19/2021
	Interest Rate Swap			(137,207)	(137,207)	11/23/2021
	Interest Rate Swap			169,943	169,943	12/01/2021
	Interest Rate Swap			(133,147)	(133,147)	01/03/2022
	Interest Rate Swap			(50,854)	(50,854)	01/22/2022
	Interest Rate Swap			(8,368)	(8,368)	01/30/2022
	Interest Rate Swap			(105,887)	(105,887)	02/04/2022
	Interest Rate Swap			(53,203)	(53,203)	02/19/2022
	Interest Rate Swap			(73,798)	(73,798)	03/04/2022
	Interest Rate Swap			(25,314)	(25,314)	03/11/2022
	Interest Rate Swap			(112,971)	(112,971)	05/31/2022
	Interest Rate Swap			(163,716)	(163,716)	05/31/2022
	Interest Rate Swap			(290,191)	(290,191)	09/14/2022
	Interest Rate Swap			(29,314)	(29,314)	01/03/2023
	Interest Rate Swap			(198,462)	(198,462)	01/22/2023
	Interest Rate Swap			(40,606)	(40,606)	02/04/2023
	Interest Rate Swap			(23,655)	(23,655)	03/04/2023
	Interest Rate Swap			(109,488)	(109,488)	05/31/2023
	Interest Rate Swap			84,955	84,955	07/01/2023
	Interest Rate Swap			56,401	56,401	04/01/2025
	Interest Rate Swap			(180,639)	(180,639)	05/31/2025
9299999. Total - Other Assets				(3,153,852)	(3,153,852)	XXX
9999999 - Totals				2,511,486,299	2,508,679,667	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 87,424,072 — Book/Adjusted Carrying Value $ 79,507,048
2. Average balance for the year — Fair Value $ 2,528,525,570 — Book/Adjusted Carrying Value $ 2,499,323,094

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	99,017	229,722	115,919	XXX
BANK OF COMMERCE STILLWELL, OK		0.002	1,200	0	200,000	200,000	200,000	XXX
BANK OF MONTREAL TORONTO-ONT, CAN		0.000	0	0	843,424	590,119	344,774	XXX
CARVER STATE BANK SAVANNAH, GA		0.002	760	0	100,000	100,000	100,000	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE GLADSTONE, MO		0.007	76	0	100,000	100,000	100,000	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS ST LOUIS, MO		0.007	300	0	100,000	100,000	100,000	XXX
CITIBANK NEW CASTLE, DE		0.000	0	0	(522,056,240)	(528,026,152)	(559,933,661)	XXX
CITIBANK - BEIJING CHINA BEIJING, CN		0.000	0	0	102	103	103	XXX
CITIBANK - KUALA LUMPUR MALAYSIA KUALA LUMPUR, MY		0.000	0	0	24,524	24,702	24,605	XXX
CITIBANK - NEW YORK NEW YORK, NY		0.000	0	0	31,807,454	58,653,556	57,501,078	XXX
CITIZENS SAVINGS BANK & TRUST NASHVILLE, TN		0.007	650	0	100,000	100,000	100,000	XXX
CITIZENS TRUST BANK ATLANTA, GA		0.005	1,000	0	100,000	100,000	200,000	XXX
CITY NATIONAL BANK OF NEW JERSEY NEWARK, NJ		0.003	249	0	100,224	100,224	100,000	XXX
COMMONWEALTH NATIONAL BANK MOBILE, AL		0.002	160	0	100,000	100,000	100,000	XXX
FEDERAL HOME LOAN BANK OF NEW YORK NEW YORK, NY		0.000	0	0	199	200	200	XXX
FIRST INDEPENDENCE BANK OF DETROIT DETROIT, MI		0.008	760	0	100,000	100,000	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY SHAWNEE, OK		0.013	1,385	0	200,000	200,000	200,000	XXX
INDUSTRIAL BANK NA WASHINGTON, DC		0.005	450	0	100,000	100,000	100,000	XXX
INTERNATIONAL BANK OF CHICAGO CHICAGO, IL		0.015	3,604	0	200,000	200,000	200,000	XXX
JP MORGAN CHASE BANK NEW YORK, NY		0.022	5,947	0	65,385,490	63,025,338	125,250,454	XXX
JP MORGAN CHASE BANK - LONDON LONDON, ENG		0.000	(3,372)	0	32,288,375	21,633,074	30,654,249	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS NEW ORLEANS, LA		0.008	810	0	100,000	100,000	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS OPELOUSAS, LA		0.008	810	0	100,000	100,000	100,000	XXX
LUMBEE GUARANTY BANK PEMBROKE, NC		0.010	1,200	0	200,000	200,000	200,000	XXX
MECHANICS AND FARMERS BANK DURHAM, NC		0.002	150	0	100,000	100,000	100,000	XXX
METROPOLITAN BANK OAKLAND, CA		0.020	1,875	0	200,000	200,000	200,000	XXX
PACIFIC GLOBAL CHICAGO, IL		0.015	2,000	0	200,000	200,000	200,000	XXX
PNC BANK- N A PHILADELPHIA, PA		0.000	0	0	5,475,099	6,570,847	6,417,074	XXX
RBC DEXIA INVESTOR SERVICES TRUST TORONTO-ONT, CAN		0.000	0	0	121,341	62,264	37,559	XXX
STATE BANK OF TEXAS DALLAS, TX		0.026	450	0	100,000	100,000	100,000	XXX
THE BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	(9,165,569)	(12,551,642)	(13,836,573)	XXX
THE HARBOR BANK OF MARYLAND BALTIMORE, MD		0.002	202	0	100,000	100,000	100,000	XXX
TRI-STATE BANK OF MEMPHIS MEMPHIS, TN		0.015	100	0	100,000	100,000	100,000	XXX
UMB - BANK KANSAS CITY, MO		0.000	0	0	795,772	917,362	3,948,489	XXX
UNITY NATIONAL BANK HOUSTON, TX		0.000	251	0	100,000	100,000	100,000	XXX
WELLS FARGO - DELAWARE WILMINGTON, DE		0.000	0	0	(4,431,315)	(4,408,801)	(4,273,763)	XXX
WELLS FARGO - NEW JERSEY NEWARK, NJ		0.000	0	0	(220,505,294)	(178,216,123)	(189,794,678)	XXX
WELLS FARGO BANK NA - CHARLOTTE CHARLOTTE, NC		0.000	0	0	(111,664,742)	(116,348,710)	(118,812,367)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO SAN FRANCISCO, CA		0.000	0	0	(64,968,056)	(42,563,170)	(60,518,547)	XXX
ABN AMRO BANK NV AMSTERDAM, NETHERLANDS		0.024	55,278	10,833	0	0	50,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK CAYMAN ISLANDS		0.024	164,809	0	50,000,000	124,774,000	0	XXX
BANK OF MONTREAL CHICAGO, IL		0.028	174,718	50,790	25,000,000	25,000,000	25,000,000	XXX
BANK OF NOVA SCOTIA HOUSTON, TX		0.029	163,868	33,047	35,001,298	34,946,535	35,017,200	XXX
BNP PARIBAS SA NEW YORK, NY		0.028	339,045	198,585	50,000,000	80,000,000	80,000,000	XXX
BRANCH BANKING AND TRUST COMPANY WINSTON-SALEM, NC		0.024	90,103	0	50,000,000	0	0	XXX
CALYON CAYMAN ISLANDS		0.024	192,808	0	71,601,000	27,611,000	0	XXX
CANADIAN IMPERIAL BANK OF COMM NEW YORK, NY		0.030	171,599	17,680	175,011,969	175,011,009	45,050,208	XXX
CREDIT INDUSTRIEL ET COMMERCIAL NEW YORK, NY		0.028	172,751	54,452	25,000,000	25,000,000	25,000,000	XXX
LLOYDS BANK CORPORATE MARKETS PLC NEW YORK, NY		0.030	0	234,894	33,000,000	35,000,000	35,000,000	XXX
MIZUHO BANK LTD NEW YORK, NY		0.026	680,991	80,257	135,000,000	125,000,000	75,000,000	XXX
NATIXIS SA NEW YORK, NY		0.025	65,687	9,256	3,500,951	3,500,767	28,500,578	XXX
NORTHERN TR CO CAYMAN ISLANDS		0.024	30,022	12,687	0	0	65,060,000	XXX
RABOBANK NEDERLAND NY NEW YORK, NY		0.028	161,233	57,438	24,000,000	24,000,000	24,000,000	XXX
SUMITOMO MITSUI BANKING CORP NEW YORK, NY		0.028	530,670	457,647	100,000,118	75,000,000	75,000,000	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.024	135,897	0	50,000,000	40,000,000	0	XXX
SVENSKA HANDELSBANKEN AB NEW YORK, NY		0.028	142,905	90,939	20,650,000	40,000,000	40,000,000	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	3,293,401	1,308,505	54,615,141	107,236,224	(117,347,099)	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	*
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	3,293,401	1,308,505	54,615,141	107,236,224	(117,347,099)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	3,293,401	1,308,505	54,615,141	107,236,224	(117,347,099)	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		01/31/2019	1.900	04/30/2019	2	0	20,311
	U.S TREASURY BILL TREASURY BILL		03/07/2019	2.390	04/09/2019	199,893,094	0	267,264
	U.S TREASURY BILL TREASURY BILL		03/08/2019	2.390	04/18/2019	74,915,059	0	118,274
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						274,808,155	0	405,849
0599999. Total - U.S. Government Bonds						274,808,155	0	405,849
	ONTARIO PROV CDA TREAS BILLS GOVT FOREIGN		03/29/2019	1.522	04/17/2019	67,315	0	7
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						67,315	0	7
1099999. Total - All Other Government Bonds						67,315	0	7
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/26/2019	2.400	04/05/2019	34,990,667	0	11,667
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/21/2019	2.445	05/17/2019	49,843,792	0	33,958
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		03/25/2019	2.430	04/17/2019	99,892,000	0	47,250
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						184,726,458	0	92,875
3199999. Total - U.S. Special Revenues Bonds						184,726,458	0	92,875
	STIFs - Subsidiary Accounts SSLM ALM		03/04/2019	2.400	06/30/2019	32,029,099	64,607	179,342
	APPLE INC COMMERCIAL PAPER		01/23/2019	2.570	04/23/2019	24,960,736	0	121,361
	BAT INTL FIN PLC COMMERCIAL PAPER		03/19/2019	2.750	04/11/2019	1,998,472	0	1,986
	BNP SA (REPO DEALER) TRI PARTY REPO	RR	03/29/2019	2.550	04/01/2019	108,000,000	22,950	0
	CABOT CORP COMMERCIAL PAPER		03/19/2019	2.740	04/09/2019	15,990,258	0	15,831
	CANADIAN NATURAL RESOURCES LTD COMMERCIAL PAPER		03/21/2019	2.760	04/25/2019	9,981,600	0	8,433
	CENTERPOINT ENERGY INC COMMERCIAL PAPER	LS	03/25/2019	2.800	04/25/2019	6,018,744	0	3,283
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		03/21/2019	2.800	04/22/2019	6,988,567	0	5,989
	CENTERPOINT ENERGY INC COMMERCIAL PAPER	LS	03/19/2019	2.880	05/17/2019	9,963,200	0	10,400
	COX ENTERPRISES COMMERCIAL PAPER		03/18/2019	2.750	04/02/2019	36,997,174	0	36,743
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/25/2019	2.770	04/10/2019	14,989,613	0	8,079
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/15/2019	2.910	06/13/2019	9,940,992	0	11,317
	ENI FINANCE COMMERCIAL PAPER	LS	03/18/2019	2.900	06/03/2019	9,949,250	0	11,278
	ENTERGY CORP COMMERCIAL PAPER	LS	03/15/2019	2.880	06/12/2019	24,856,000	0	34,000
	FMC TECHNOLOGIES INC COMMERCIAL PAPER	LS	03/15/2019	2.900	06/13/2019	45,679,788	0	65,343
	FMC TECHNOLOGIES INC COMMERCIAL PAPER	LS	03/13/2019	2.900	06/12/2019	9,942,000	0	15,306
	FMC TECHNOLOGIES INC COMMERCIAL PAPER	LS	03/14/2019	2.900	06/06/2019	4,476,075	0	6,525
	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER	LS	03/26/2019	2.850	04/26/2019	49,901,042	0	19,792
	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER		03/27/2019	2.750	04/03/2019	18,997,097	0	7,257
	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER	LS	03/26/2019	2.850	04/25/2019	24,952,500	0	11,875
	Lowes Co, Inc. COMMERCIAL PAPER	LS	03/28/2019	2.750	04/04/2019	24,994,271	0	7,639
	MARRIOTT INTERNATIONAL INC COMMERCIAL PAPER	LS	03/19/2019	2.880	05/14/2019	3,986,240	0	3,840
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	03/11/2019	4.351	06/09/2019	12,835,492	32,575	0
	MOHAWK IND INC COMMERCIAL PAPER		03/21/2019	2.760	04/18/2019	2,996,090	0	2,530
	NESTLE CAP CORP COMMERCIAL PAPER		03/25/2019	2.500	04/01/2019	26,000,000	0	12,639
	NETHERLANDS (KINGDOM OF) COMMERCIAL PAPER		03/26/2019	2.490	04/01/2019	50,000,000	0	17,292
	New Orleans Jazz Orchestra Inc Purchase Obligation		02/22/2019	0.000	04/30/2019	1,170,000	0	0
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/28/2019	2.720	04/01/2019	35,000,000	0	10,578
	PPL CAPITAL FUNDING INC COMMERCIAL PAPER	LS	03/21/2019	2.880	06/19/2019	26,332,520	0	23,320
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER	LS	03/19/2019	2.900	05/21/2019	11,951,667	0	12,567
	PUBLIC SVC ENTERPRISE GRP COMMERCIAL PAPER	LS	03/25/2019	2.780	04/25/2019	4,990,733	0	2,703
	SEMPRA GLOBAL COMMERCIAL PAPER	LS	03/28/2019	2.750	04/26/2019	9,980,903	0	3,056
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		03/25/2019	2.500	04/01/2019	50,000,000	0	24,306
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		01/23/2019	2.600	04/23/2019	26,957,100	0	132,600
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	03/25/2019	2.760	04/08/2019	999,463	0	537
	WELLTOWER INC COMMERCIAL PAPER	LS	03/29/2019	2.800	04/30/2019	30,930,078	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						785,736,763	120,131	827,744
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						785,736,763	120,131	827,744
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						1,245,338,691	120,131	1,326,474
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

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
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						1,245,338,691	120,131	1,326,474
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	03/29/2019	2.655		1,240,499,191	1,556,899	2,422,804
38141W-27-3	Goldman Sachs MMKT		03/29/2019	2.400		15,600,984	31,800	0
38141W-27-3	Goldman Sachs MMKT		03/21/2019	2.400		1,441,391	2,938	635
38141W-27-3	Goldman Sachs MMKT		03/25/2019	2.400		150,223,026	308,998	582,558
38141W-27-3	Goldman Sachs MMKT		03/18/2019	2.400		431,530	880	2,740
38141W-27-3	Goldman Sachs MMKT		03/15/2019	2.400		670,994	1,368	788
38141W-27-3	Goldman Sachs MMKT		03/26/2019	2.400		794,194	1,619	337
38141W-27-3	Goldman Sachs MMKT		03/12/2019	2.400		2,089,538	4,259	18,598
857492-70-6	STATE STR INSTL INVT TR MMKT		03/29/2019	0.000		7,277,111	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						1,419,027,958	1,908,761	3,028,461
8899999 - Total Cash Equivalents						2,664,366,650	2,028,893	4,354,935