



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

# QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

## The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

Mail Address 100 Mulberry Street, Gateway 3, 7th Floor, Newark, NJ, US 07102-4061  
(Street and Number or P.O. Box) (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 877-301-1212  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Mary K. Werth-Russo, 973-802-4352  
(Name) (Area Code) (Telephone Number)  
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(E-mail Address) (FAX Number)

### OFFICERS

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

### OTHER

Robert Michael Falzon, Vice Chairman Timothy Patrick Harris, EVP & General Counsel Andrew Francis Sullivan, EVP & Head of U.S. Businesses  
Kenneth Yutaka Tanji, EVP & Chief Financial Officer

### DIRECTORS OR TRUSTEES

Thomas Jeremiah Baltimore, Jr. Gilbert Frank Casellas Robert Michael Falzon  
Martina Therese Sophie Hund-Mejean Karl John Krapek Peter Rupert Lighte  
Charles Frederick Lowrey George Paz Sandra Pianalto  
Christine Ann Poon Douglas Allen Scovanner Michael Antonio Todman

State of New Jersey SS:  
County of Essex

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

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

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

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

Subscribed and sworn to before me this  
12th day of August 2020

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

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

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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	94,721,596,644	0	94,721,596,644	90,272,310,543
2. Stocks:				
2.1 Preferred stocks .....	48,640,845	0	48,640,845	100,584,810
2.2 Common stocks .....	7,307,802,472	0	7,307,802,472	7,352,135,853
3. Mortgage loans on real estate:				
3.1 First liens .....	21,005,242,928	0	21,005,242,928	21,366,418,522
3.2 Other than first liens.....	61,640,577	0	61,640,577	62,386,812
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	296,016,162	0	296,016,162	274,131,752
4.2 Properties held for the production of income (less \$ .....(158,623,113) encumbrances) .....	190,970,084	0	190,970,084	258,080,298
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....1,016,147,385 ), cash equivalents (\$ .....3,598,602,101 ) and short-term investments (\$ .....3,485,278,225 ) .....	8,100,027,711	0	8,100,027,711	5,827,311,204
6. Contract loans (including \$ .....0 premium notes) .....	2,940,243,677	0	2,940,243,677	2,943,075,392
7. Derivatives .....	6,781,871,240	0	6,781,871,240	3,455,261,139
8. Other invested assets .....	6,760,236,060	0	6,760,236,060	6,568,858,996
9. Receivables for securities .....	0	0	0	81,906,014
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	124,245,757	0	124,245,757	82,858,715
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	148,338,534,157	0	148,338,534,157	138,645,320,050
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	922,988,389	802,711	922,185,678	922,034,893
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,399,395,257	24,456,701	1,374,938,556	1,428,553,128
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....1,939,892,536 earned but unbilled premiums) .....	1,939,892,536	0	1,939,892,536	1,978,760,851
15.3 Accrued retrospective premiums (\$ .....72,542,360 ) and contracts subject to redetermination (\$ .....0 ) .....	72,542,360	0	72,542,360	53,841,066
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	606,594,192	5,050,747	601,543,445	199,254,050
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	19,302,113	0	19,302,113	10,144,246
17. Amounts receivable relating to uninsured plans .....	20,838,406	1,320,189	19,518,217	10,544,210
18.1 Current federal and foreign income tax recoverable and interest thereon .....	15,577,171	0	15,577,171	0
18.2 Net deferred tax asset .....	2,436,273,956	710,101,774	1,726,172,182	1,542,302,639
19. Guaranty funds receivable or on deposit .....	43,070,912	0	43,070,912	43,056,594
20. Electronic data processing equipment and software .....	329,034,701	225,019,932	104,014,769	121,646,619
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	189,390,868	189,390,868	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 .....	682,454,810	0	682,454,810	813,973,189
24. Health care (\$ .....0 ) and other amounts receivable .....	30,859,475	30,859,475	0	0
25. Aggregate write-ins for other than invested assets .....	2,535,544,235	2,277,381,463	258,162,772	270,779,348
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	159,582,293,538	3,464,383,860	156,117,909,678	146,040,210,883
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	149,040,363,887	0	149,040,363,887	146,278,049,739
28. Total (Lines 26 and 27) .....	308,622,657,425	3,464,383,860	305,158,273,565	292,318,260,622
<b>DETAILS OF WRITE-INS</b>				
1101. Miscellaneous other invested assets .....	124,245,757	0	124,245,757	82,858,715
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	124,245,757	0	124,245,757	82,858,715
2501. Prepaid reinsurance asset .....	175,026,724	0	175,026,724	157,235,325
2502. Miscellaneous assets .....	115,034,320	69,338,899	45,695,421	72,354,859
2503. Leasehold improvements .....	37,440,627	0	37,440,627	41,189,164
2598. Summary of remaining write-ins for Line 25 from overflow page .....	2,208,042,564	2,208,042,564	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,535,544,235	2,277,381,463	258,162,772	270,779,348

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

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 78,379,176,636 less \$ 0 included in Line 6.3 (including \$ 147,943 Modco Reserve)	78,379,176,636	75,717,414,035
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	12,701,784,524	12,354,867,909
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	20,330,325,982	16,720,616,538
4. Contract claims:		
4.1 Life	2,021,610,780	1,921,391,306
4.2 Accident and health	132,502,999	129,638,675
5. Policyholders' dividends/refunds to members \$ 8,894,000 and coupons \$ 0 due and unpaid	8,894,000	8,058,000
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ 706,779,443 Modco)	734,778,607	1,512,929,282
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 745,552,386 Modco)	772,744,450	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 14,735,793 accident and health premiums	48,660,569	56,545,043
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ 51,865,216 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	338,035,720	408,954,802
9.3 Other amounts payable on reinsurance, including \$ (43,456,622) assumed and \$ 646,021,306 ceded	602,564,684	519,050,882
9.4 Interest Maintenance Reserve	1,216,351,745	479,746,689
10. Commissions to agents due or accrued-life and annuity contracts \$ 44,180,932, accident and health \$ 14,758,153 and deposit-type contract funds \$ (6,675)	58,932,410	72,269,043
11. Commissions and expense allowances payable on reinsurance assumed	67,091,271	82,808,312
12. General expenses due or accrued	2,167,566,788	2,492,502,207
13. Transfers to Separate Accounts due or accrued (net) (including \$ (308,467,663) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(397,340,630)	(502,017,041)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(14,892,032)	7,101,261
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	126,861,815
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,617,153	4,158,328
17. Amounts withheld or retained by reporting entity as agent or trustee	90,831,371	85,793,032
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	528,088,959	1,372,197,935
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	1,433,880,962	1,433,148,932
22. Borrowed money \$ 180,436,533 and interest thereon \$ 783,270	181,219,803	181,278,602
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	3,009,558,757	3,204,619,618
24.02 Reinsurance in unauthorized and certified (\$ 0 ) companies	14,562,888	27,730,548
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0 ) reinsurers	576,118	497,272
24.04 Payable to parent, subsidiaries and affiliates	677,106,647	2,424,264,168
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	45,926	47,060
24.07 Funds held under coinsurance	58,676,500	53,535,841
24.08 Derivatives	3,485,767,529	1,329,435,428
24.09 Payable for securities	344,781,333	51,696,230
24.10 Payable for securities lending	2,750,630,868	2,796,858,729
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	12,373,399,993	9,870,194,697
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	144,121,533,310	134,944,195,178
27. From Separate Accounts Statement	148,581,743,427	145,890,751,591
28. Total liabilities (Lines 26 and 27)	292,703,276,737	280,834,946,769
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	346,018,117	345,705,166
33. Gross paid in and contributed surplus	1,434,322,112	1,434,322,112
34. Aggregate write-ins for special surplus funds	336,872,981	336,872,981
35. Unassigned funds (surplus)	10,335,283,618	9,363,913,594
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0 )	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 458,620,460 in Separate Accounts Statement)	12,452,496,828	11,480,813,853
38. Totals of Lines 29, 30 and 37	12,454,996,828	11,483,313,853
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	305,158,273,565	292,318,260,622
<b>DETAILS OF WRITE-INS</b>		
2501. Securities sold under agreement to repurchase	7,805,605,796	6,812,385,297
2502. Collateral liabilities for derivatives	3,624,751,680	2,054,765,866
2503. Deferred gains on affiliated reinsurance	662,080,215	700,372,407
2598. Summary of remaining write-ins for Line 25 from overflow page	280,962,302	302,671,127
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,373,399,993	9,870,194,697
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Special contingency reserve	336,872,981	336,872,981
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	336,872,981	336,872,981

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

**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	11,660,453,955	13,515,055,444	29,746,033,045
2. Considerations for supplementary contracts with life contingencies	2,141,264	4,134,543	7,370,994
3. Net investment income	2,435,064,527	2,481,276,470	5,196,450,133
4. Amortization of Interest Maintenance Reserve (IMR)	105,357,612	10,742,002	40,860,724
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(32,983,557)	(55,933,169)	(336,489,568)
6. Commissions and expense allowances on reinsurance ceded	191,822,915	203,774,740	404,522,767
7. Reserve adjustments on reinsurance ceded	(31,842,575)	(46,301,655)	(267,511,074)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	361,612,371	356,995,518	746,775,056
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	223,713,247	216,036,850	451,288,157
9. Totals (Lines 1 to 8.3)	14,915,339,759	16,685,780,743	35,989,300,234
10. Death benefits	2,413,422,669	2,298,366,159	4,572,195,136
11. Matured endowments (excluding guaranteed annual pure endowments)	405,803	895,922	1,189,696
12. Annuity benefits	6,526,145,527	5,998,277,375	12,233,370,391
13. Disability benefits and benefits under accident and health contracts	541,657,896	518,075,812	1,055,533,206
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	4,923,636,721	8,545,558,549	14,422,832,628
16. Group conversions	424,598	460,046	836,765
17. Interest and adjustments on contract or deposit-type contract funds	246,337,012	255,882,756	528,117,714
18. Payments on supplementary contracts with life contingencies	8,771,120	9,045,270	17,871,400
19. Increase in aggregate reserves for life and accident and health contracts	2,957,994,446	1,935,252,543	5,133,216,628
20. Totals (Lines 10 to 19)	17,618,795,792	19,561,814,432	37,965,163,564
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	98,875,587	109,224,356	212,008,798
22. Commissions and expense allowances on reinsurance assumed	504,904,645	471,907,040	1,043,130,113
23. General insurance expenses and fraternal expenses	844,131,411	978,618,818	2,021,793,329
24. Insurance taxes, licenses and fees, excluding federal income taxes	142,336,573	149,729,547	294,884,528
25. Increase in loading on deferred and uncollected premiums	460,001	(227,626)	(667,917)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,653,264,284)	(4,645,416,419)	(4,570,667,068)
27. Aggregate write-ins for deductions	(671,759,372)	(471,474,973)	(1,091,076,776)
28. Totals (Lines 20 to 27)	14,884,480,353	16,154,175,175	35,874,568,571
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	30,859,406	531,605,568	114,731,663
30. Dividends to policyholders and refunds to members	24,508,883	24,345,674	(125,368,248)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,350,523	507,259,894	240,099,911
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,245,027	143,493,879	269,830,762
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,105,496	363,766,015	(29,730,851)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (159,778,167) (excluding taxes of \$ 223,812,861 transferred to the IMR)	178,128,455	(131,329,253)	(139,566,778)
35. Net income (Line 33 plus Line 34)	183,233,951	232,436,762	(169,297,629)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	11,483,313,853	10,694,835,634	10,694,835,634
37. Net income (Line 35)	183,233,951	232,436,762	(169,297,629)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 185,155,336	172,579,572	963,445,427	1,327,809,303
39. Change in net unrealized foreign exchange capital gain (loss)	(33,091,616)	(4,637,731)	1,704,642
40. Change in net deferred income tax	40,428,850	204,247,848	397,792,995
41. Change in nonadmitted assets	173,886,899	(26,020,897)	137,254,031
42. Change in liability for reinsurance in unauthorized and certified companies	13,167,661	(209,117)	(19,665,700)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	185,414,264
44. Change in asset valuation reserve	195,060,861	(199,555,913)	(655,817,578)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	13,110,901	(918,147)	50,478,387
47. Other changes in surplus in Separate Accounts Statement	104,305,871	122,343,753	467,108,029
48. Change in surplus notes	312,951	287,584	(499,412,700)
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	514,900,000
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	(600,000,000)
53. Aggregate write-ins for gains and losses in surplus	108,687,074	160,625,796	(349,789,825)
54. Net change in capital and surplus for the year (Lines 37 through 53)	971,682,975	1,452,045,365	788,478,219
55. Capital and surplus, as of statement date (Lines 36 + 54)	12,454,996,828	12,146,880,999	11,483,313,853
<b>DETAILS OF WRITE-INS</b>			
08.301. Income from miscellaneous sources	223,713,247	216,036,850	451,288,157
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	223,713,247	216,036,850	451,288,157
2701. Reserve adjustment on reinsurance assumed	(743,376,976)	(594,659,322)	(1,311,869,472)
2702. Miscellaneous deductions	(490,703)	6,313,536	3,618,262
2703. Interest on taxes and miscellaneous items	(3,998)	22,553	160,938
2798. Summary of remaining write-ins for Line 27 from overflow page	72,112,305	116,848,260	217,013,496
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(671,759,372)	(471,474,973)	(1,091,076,776)
5301. Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	187,947,497	156,058,062	(179,714,406)
5302. Deferred reinsurance allowance	(2,489,869)	4,567,734	3,972,964
5303. Correction of prior year reserves for Group Annuity Insurance Contracts	(76,770,554)	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	(174,048,383)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	108,687,074	160,625,796	(349,789,825)

## STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	11,412,578,648	12,939,352,707	26,189,473,456
2. Net investment income .....	2,427,820,934	2,418,591,396	5,160,404,200
3. Miscellaneous income .....	767,990,669	761,848,305	1,600,663,892
4. Total (Lines 1 to 3) .....	14,608,390,251	16,119,792,408	32,950,541,548
5. Benefit and loss related payments .....	14,613,285,105	17,304,726,433	31,917,668,421
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(3,994,150,755)	(5,101,364,116)	(7,644,251,033)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,292,893,708	1,373,088,065	1,985,004,298
8. Dividends paid to policyholders .....	29,079,107	30,647,005	62,496,010
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 0 tax on capital gains (losses) .....	195,015,814	3,030,644	179,014,374
10. Total (Lines 5 through 9) .....	12,136,122,979	13,610,128,031	26,499,932,070
11. Net cash from operations (Line 4 minus Line 10) .....	2,472,267,272	2,509,664,377	6,450,609,478
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	6,198,663,581	7,058,871,874	14,139,677,117
12.2 Stocks .....	109,199,813	34,658,603	470,218,123
12.3 Mortgage loans .....	1,294,129,890	1,309,913,135	3,023,348,357
12.4 Real estate .....	116,220,816	12,460	195,773
12.5 Other invested assets .....	195,852,140	204,148,560	647,315,308
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	1,857,365	2,590,969	4,287,509
12.7 Miscellaneous proceeds .....	1,453,942,744	375,586,545	548,058,255
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	9,369,866,349	8,985,782,146	18,833,100,442
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	10,730,842,953	9,827,518,409	19,367,188,034
13.2 Stocks .....	589,131,126	97,691,374	350,370,843
13.3 Mortgage loans .....	1,110,839,311	2,199,403,072	5,269,544,466
13.4 Real estate .....	133,337,448	12,935,300	43,476,908
13.5 Other invested assets .....	340,776,184	467,178,425	1,259,071,944
13.6 Miscellaneous applications .....	53,060,746	180,077,698	311,112,342
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	12,957,987,768	12,784,804,278	26,600,764,537
14. Net increase (or decrease) in contract loans and premium notes .....	(2,831,715)	11,824,050	40,442,164
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(3,585,289,704)	(3,810,846,182)	(7,808,106,259)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	312,951	287,584	587,300
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	(15,239,916)	(19,787,497)	(48,813,575)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	3,363,372,431	(457,838,619)	(525,515,294)
16.5 Dividends to stockholders .....	0	0	600,000,000
16.6 Other cash provided (applied) .....	37,293,473	1,680,415,968	4,614,117,697
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	3,385,738,939	1,203,077,436	3,440,376,128
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	2,272,716,507	(98,104,369)	2,082,879,347
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	5,827,311,204	3,744,431,857	3,744,431,857
19.2 End of period (Line 18 plus Line 19.1) .....	8,100,027,711	3,646,327,488	5,827,311,204

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

20.0001. In-kind assets receipt related to pension risk transfer transactions .....	236,210,061	440,142,897	3,134,613,260
20.0002. Structure change of an other invested asset with underlying mortgage loans .....	90,237,420	0	0
20.0003. Mortgage loan modification and transfer to other invested assets .....	81,134,872	0	0
20.0004. Mortgage loan modification .....	58,494,488	0	0
20.0005. Asset transfer from real estate to other invested assets .....	52,141,433	0	0
20.0006. Amortization of deferred gains related to reinsurance transactions with affiliates .....	40,062,791	46,101,606	92,212,558
20.0007. Mortgage loan modification and transfer to bonds .....	16,292,161	0	0
20.0008. Dividend distribution from a subsidiary related to a tax payment agreement .....	12,702,893	34,934,722	29,726,305
20.0009. Transfer of deferred taxes from subsidiaries .....	5,209,239	0	0
20.0010. Asset transfer from mortgage loans to other invested assets .....	680,732	0	0

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

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

20.0011. Asset transfer from common stocks to other invested assets .....	0	65,905,320	255,593,006
20.0012. Repayment of a surplus note by parent .....	0	0	500,000,000
20.0013. Transfer of bonds from an affiliate .....	0	23,065,810	23,065,810
20.0014. Transfer of bonds to an affiliate .....	0	19,918,984	19,918,984
20.0015. Contribution of tax credits from parent .....	0	0	14,900,000
20.0016. Contribution of tax credits to a subsidiary .....	0	0	5,900,000
20.0017. Capitalized deferred interest on mortgage loans .....	0	0	3,502,709

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	41,084,505	50,249,431	50,249,431
2. Ordinary life insurance .....	1,193,349,666	1,276,515,891	2,566,880,117
3. Ordinary individual annuities .....	74,666,733	188,454,301	253,343,324
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	2,200,625,342	2,260,407,339	4,599,429,745
6. Group annuities .....	4,685,156,331	6,977,396,708	16,386,751,458
7. A & H - group .....	743,357,117	729,776,798	1,459,090,984
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	105,766,974	107,719,488	209,352,179
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	9,044,006,668	11,590,519,956	25,525,097,238
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	9,044,006,668	11,590,519,956	25,525,097,238
14. Deposit-type contracts .....	11,129,410,323	1,693,166,494	5,168,385,015
15. Total (Lines 13 and 14)	20,173,416,991	13,283,686,450	30,693,482,253
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

## NOTES TO FINANCIAL STATEMENTS

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### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

#### 1A. Accounting Practices

The Prudential Insurance Company of America (the “Company” or “PICA”), domiciled in the state of New Jersey, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the New Jersey Department of Banking and Insurance (the “Department” or “NJDOBI”). Prescribed statutory accounting practices (“SAP”) include publications of the National Association of Insurance Commissioners (“NAIC”), state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed, by the Department.

The Company records leasehold improvements as admitted assets. New Jersey law allows insurance companies domiciled in New Jersey to admit leasehold improvements as admitted assets. Under SSAP No. 19, “Furniture, Fixtures, Equipment and Leasehold Improvements,” NAIC statutory accounting practices require non-admittance of leasehold improvements.

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 “Separate Accounts”, separate account assets supporting fund accumulation contracts (“GICs”), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company’s separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2019, Risk Based Capital (“RBC”), calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. RBC is an annual only calculation.

In 2004, one of the Company’s insurance subsidiaries, Prudential Retirement and Annuity Company (“PRIAC”), received approval from its domiciliary insurance department, the Connecticut Insurance Department, to record a deferred gain associated with an assumption reinsurance agreements between Connecticut General Life Insurance Company and PRIAC in the Interest Maintenance Reserve (“IMR”) and to amortize the deferred gain in a manner consistent with those relevant annual statement instructions. Had the deferred gains been established as a liability limited to an amortization period of 10 years in accordance with the guidance of SSAP No. 61R, “Life, Deposit-Type and Accident and Health Reinsurance” (“SSAP No. 61R”), and not included in the IMR, it would have created a material distortion in the analysis of the adequacy of statutory reserves conducted annually by PRIAC’s Appointed Actuary. Therefore, the permitted practice for this PICA subsidiary impacts its carrying value on PICA’s balance sheet.



## NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	06/30/2020	12/31/2019
<u>Net Income</u>					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$183,233,951	(\$169,297,629)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(1,020,634,800)
Separate Account Valuation	56	4	19	0	1,020,634,800
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$183,233,951</u>	<u>(\$169,297,629)</u>
<u>Surplus</u>					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$12,454,996,828	\$11,483,313,853
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	37,440,627	41,189,164
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(53,033,852)	(55,781,958)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$12,470,590,053</u>	<u>\$11,497,906,647</u>
<u>Assets</u>					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	\$305,158,273,565	\$292,318,260,622
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	(4,324,953,723)	(2,613,704,365)
Admit leasehold improvements	19	2	25	37,440,627	41,189,164
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(53,033,852)	(55,781,958)
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	<u>\$309,498,820,513</u>	<u>\$294,946,557,78</u>
<u>Liabilities</u>					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	\$292,703,276,737	\$280,834,946,769
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(1,020,634,800)
Separate Account Valuation	56	3	27	(4,324,953,723)	(1,593,069,565)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	<u>\$297,028,230,460</u>	<u>\$283,448,651,134</u>

### 1B. Use of Estimates

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

The most significant estimates include those used in determining measurement of any related impairment; valuation of investments including derivatives (in the absence of quoted market values) and the recognition of other-than-temporary impairments; aggregate reserves for life, accident, and health contracts including guarantees; pension and other postretirement benefits; provision for income taxes and valuation of deferred tax assets; and goodwill; and reserves for contingent liabilities, including reserves for losses in connection with unresolved legal matters.

Beginning in the first quarter of 2020, the outbreak of the novel coronavirus ("COVID-19") has resulted in extreme stress and disruption in the global economy and financial markets, and has adversely impacted, and may continue to adversely impact, our results of operations, financial condition and cash flows. Due to the highly uncertain nature of these conditions, it is not possible to estimate the ultimate impacts at this time. The risks may have manifested, and may continue to manifest, in our financial statements in the areas of, among others, i) investments: increased risk of loss on our investments due to default or deterioration in credit quality or value; and ii) insurance liabilities and related balances: potential changes to assumptions regarding investment returns, mortality, morbidity and policyholder behavior which are reflected in our insurance liabilities and certain related balances. We cannot predict what impact the COVID-19 pandemic will ultimately have on the global economy, markets or our businesses.

## NOTES TO FINANCIAL STATEMENTS

### 1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

- (3) Common stocks include unaffiliated common stocks and investments in subsidiaries. See (7) below for information related to investments in subsidiaries. Unaffiliated common stocks are carried at fair value. Dividends are recognized in net investment income when earned.
- (4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Preferred stocks rated in the top three categories are generally valued at cost while preferred stocks rated in the lower three categories are generally valued at lower of cost or fair value. For other-than-temporary impairments, the cost basis of the preferred stock is written down to fair market value as a new cost basis and the amount of the write down is recorded as a realized loss.
- (5) Mortgage loans on real estate are stated primarily at unpaid principal balances, net of unamortized premiums and discounts and impairments. Impaired loans are identified by management as loans when it is considered probable that all amounts due according to the contractual terms of the loan agreement will not be collected. These loans are recorded based on the fair value of the collateral less estimated costs to obtain and sell. The difference between the net value of the collateral and the recorded investment in the mortgage loan is recognized as an impairment by creating a valuation allowance with a corresponding charge to unrealized loss or by adjusting an existing valuation allowance for the impaired loan with a corresponding charge or credit to unrealized gain or loss. Other than temporary impairments are then recognized as a realized loss in net income.

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

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

The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of June 30, 2020 and December 31, 2019.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of June 30, 2020 and December 31, 2019.

## NOTES TO FINANCIAL STATEMENTS

- (7) Investments in subsidiaries are accounted for using the equity method as defined in SSAP No. 97, "Investments in Subsidiary, Controlled and Affiliated Entities ("SCA") a Replacement of SSAP No. 88," ("SSAP No. 97"). Investments in insurance subsidiaries are recorded based on the underlying audited statutory equity of the respective entity's financial statements, adjusted for unamortized goodwill as provided for in SSAP No. 68, "Business Combinations and Goodwill," ("SSAP No. 68"). Investments in non-insurance subsidiaries that do not engage in certain transactions or activities, per paragraph 8b ii of SSAP No. 97 are recorded based on audited U.S. GAAP equity of the investee. The subsidiaries' change in net assets, excluding capital contributions and distributions, is included in "Change in net unrealized capital gains (losses)". Dividends or distributions received from the investee are recognized in net investment income when declared to the extent they are not in excess of undistributed accumulated earnings attributed to our investment. The subsidiaries are engaged principally in the business of life insurance and annuities.
- (8) Other invested assets include primarily the Company's investment in joint ventures, limited liability companies and other forms of partnerships. These investments are accounted for using an equity method as defined in SSAP No. 97. These entities are valued based on the underlying audited U.S. GAAP equity of the investee, or permitted alternatives as defined in SSAP No. 48, "Joint Ventures, Partnerships and Limited Liability Companies," ("SSAP No. 48").
- (9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Derivatives" at their estimated fair value. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.
- (10) The Company considers anticipated investment income when calculating its premium deficiency reserves in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts" ("SSAP No. 54").
- (11) Accident and health reserves represent the estimated value of the future payments, adjusted for contingencies and interest. The remaining reserves for active life reserves and unearned premiums are valued using the preliminary term method, gross premium valuation method, or a pro rata portion of gross premiums. Reserves are also held for amounts not yet due on hospital benefits and other coverages.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company does not have any pharmaceutical rebates receivable.
- (14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in "Aggregate write-ins for liabilities". For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in "Cash, cash equivalents, and short term investments" to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Derivatives" with the change in value reported as "Change in net unrealized capital gains (losses)". "Net Realized Capital Gains (Losses)" are recorded upon termination of the agreements.
- (15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on the balance sheet and accounted for based on the type of investment. A liability to return capital received is reported in "Payable for securities lending."
- (16) Contract loans are stated at unpaid principal balances.
- (17) Net realized capital gains/(losses) are computed using the specific identification method. Net realized investment gains and losses are generated from numerous sources, including the sale of bonds, stocks, other type of investments, as well as adjustments to the cost basis of investments for other-than-temporary impairments. Realized investment gains and losses are also generated from the termination of derivatives that do not qualify for hedge accounting. In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR. Amortized cost of investments is adjusted for impairments considered other than temporary. All bonds, preferred stocks and common stocks with unrealized losses are subject to review to identify other-than-temporary impairments in value. Under SAP, several factors must be considered to determine whether a decline in value of a security is other than temporary, including:
- a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);
  - b) a company's ability and intent to hold its investment for a period of time to allow for recovery of value;
  - c) a company's intent to sell its investment before recovery of the cost of the investment;
  - d) the financial condition of and near-term prospects of the issuer; and
  - e) for stocks, the extent and duration of the decline.

For stocks, when it is determined that there is an other-than-temporary impairment, the Company records a write down in the Statement of Operations and Changes in Capital and Surplus within "Net Realized Capital Gains (Losses)" to the estimated fair value, which reduces the cost basis. The new cost basis of an impaired security is not adjusted for subsequent increases in the estimated fair value. Estimated fair values for publicly traded common stock are based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for privately traded common stock are determined using valuation and discounted cash flow models that require a substantial level of judgment.

## NOTES TO FINANCIAL STATEMENTS

For bonds, excluding loan-backed and structured securities, when it is determined that there is an other-than-temporary impairment, the Company records a write down to the estimated fair value of the bond, which reduces its amortized cost. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. The AVR is used to stabilize surplus from fluctuations in the market value of bonds, stocks, mortgage loans, real estate, limited partnerships and other investments. Changes in the AVR are accounted for as direct increases or decreases in surplus. The IMR captures interest related realized gains and losses on sales (net of taxes) of bonds, preferred stocks, mortgage loans, interest related other-than-temporary impairments (net of taxes) and realized gains or losses (net of taxes) on terminated interest rate related derivatives, which are amortized into net income over the expected years to maturity of the investments sold or the item being hedged by the derivative using the grouped method.

The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. Estimated fair values for bonds, other than private placement bonds, are generally based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for private placement bonds are typically determined primarily by using a discounted cash flow model, which relies upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain securities, including those that are distressed, the discounted cash flow model may also use unobservable inputs, which reflect management's own assumptions about the inputs market participants would use in pricing the asset.

For loan-backed and structured securities, when an other-than-temporary impairment has occurred because the entity does not expect to recover the entire amortized cost basis of the security, even if the entity has no intent to sell and the entity has the intent and ability to hold to recovery, the amount of the other-than-temporary impairment recognized as a realized loss shall equal the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains (Losses)" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. Additionally, the amortized cost of the security, less the other-than-temporary impairment recognized as a realized loss, shall become the new amortized cost basis of the investment. When the entity has the intent to sell or cannot assert ability and intent to hold to recovery, the security is impaired to its fair value basis.

- (18) Separate account assets and liabilities are generally reported at estimated fair value and represent segregated funds, which are invested for certain policyholders, pension funds and other customers. However, there are some separate account assets and liabilities that support products with guarantees and are carried at the same basis as the general account. The assets consist primarily of common stocks, long-term bonds, real estate, mortgages and short-term investments. The assets of each account are legally segregated and are not subject to claims that arise out of any other business of the Company. The liabilities include reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with fair value changes are generally borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Mortality, policy administration and surrender charges on the accounts are included in "Miscellaneous income."
- (19) Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Premiums due and deferred include amount uncollected, due and unpaid, and deferred.
- (20) Policy reserves are generally based on mortality or morbidity tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractually guaranteed benefits. The Company generally holds reserves greater than those developed using minimum statutory reserving rules. In addition, the Appointed Actuary performs asset adequacy analysis annually to determine whether the policy reserves established are adequate in light of the assets supporting them.
- (21) The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is based on statutory results and past experience of the Company, including investment income, net realized investment gains or losses over a number of years, mortality experience and other factors. Dividends declared by the Board of Directors, which have not been paid, are included in "Policy dividends" in the Statutory Statements of Admitted Assets, Liabilities, and Capital and Surplus.
- (22) Reinsurance contracts that combine premiums and expenses are accounted for on a gross basis in accordance with SSAP and NAIC statutory instructions.

### 1D. Going Concern

The Company has not had any condition or event that would cause doubt about its ability to continue as a going concern.

## 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The State of New Jersey requires that insurance companies domiciled in the State of New Jersey prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual (the "Manual"), subject to any deviations prescribed or permitted by the Department.

Accounting changes adopted to conform to the provisions of the Manual are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 27 entities as of June 30, 2020. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years,

## NOTES TO FINANCIAL STATEMENTS

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the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

During the second quarter of 2020, it was determined that reserves related to Group Annuity Contracts were understated in the prior year by \$77 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2020.

In 2019, the NAIC adopted final revisions to the Valuation Manual (VM-21), Actuarial Guideline 43 (“AG 43”), and risk-based capital instructions to implement a new variable annuity statutory framework for 2020. Changes include: (i) aligning economically-focused hedge assets with liability valuations; (ii) reforming standard scenarios for AG 43 and C3 Phase II; and (iii) standardizing capital market assumptions and aligning total asset requirements and reserves. The Company does not expect material impacts to target capital levels from the revised framework. The NAIC is considering further changes to the Valuation Manual for future years.

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

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

### 3. BUSINESS COMBINATIONS AND GOODWILL

#### 3A. Statutory Purchase Method

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

#### 3B. Statutory Merger

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

#### 3C. Assumption Reinsurance

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

#### 3D. Impairment Loss

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

### 4. DISCONTINUED OPERATIONS

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

### 5. INVESTMENTS

#### 5A. Mortgage Loans

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

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

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

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

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

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

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

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

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

#### 5B. Debt Restructuring

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

#### 5C. Reverse Mortgages

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

## NOTES TO FINANCIAL STATEMENTS

### 5D. Loan-Backed Securities

- (1) The Company has not elected to use the book value as of January 1, 1994 as the cost for applying the retrospective adjustment method to securities purchased prior to that date. Prepayment assumptions for loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.
- (2) As of June 30, 2020, the Company had no loan-backed securities, within the scope of SSAP No. 43R, "Loan-backed and Structured Securities" with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.
- (3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the six months ended June 30, 2020.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than- Temporary Impairment	5 Amortized Cost After Other-than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00105HDZ6	\$506,434	\$501,756	\$4,678	\$501,756	\$450,023	1Q20
84751PLP2	834,216	833,927	289	833,927	707,565	1Q20
84751PLP2	828,026	701,664	126,362	701,664	744,023	2Q20
32027NEE7	1,318,928	1,205,950	112,979	1,205,949	1,335,870	2Q20
<b>Total</b>	<b>\$3,487,604</b>	<b>\$3,243,297</b>	<b>\$244,308</b>	<b>\$3,243,296</b>	<b>\$3,237,481</b>	

- (4) As of June 30, 2020 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

Other-than-temporary impairment decisions are based upon a detailed analysis of a security's underlying credit and cash flows.

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	(\$77,976,619)
2. 12 Months or Longer	(\$135,192,788)

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

1. Less than 12 Months	\$4,582,989,274
2. 12 Months or Longer	\$2,099,623,993

## NOTES TO FINANCIAL STATEMENTS

### 5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of June 30, 2020.

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of June 30, 2020. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of June 30, 2020. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

<b>June 30, 2020</b>	
	(1) <u>Fair Value</u>
<b>1. Securities Lending:</b>	
(a) Open	\$2,750,630,868
(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	\$2,750,630,868
(g) Securities Received	0
(h) Total Collateral Received	\$2,750,630,868
<b>2. Dollar Repurchase Agreements:</b>	
(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 \$2,696,141,849 as of June 30, 2020, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

## NOTES TO FINANCIAL STATEMENTS

## (a) Aggregate Amount Collateral Received

<b>December 31, 2019</b>	
	(1) <u>Fair Value</u>
<b>1. Securities Lending:</b>	
(a) Open	\$2,796,858,729
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	\$2,796,858,729
(g) Securities Received	0
(h) Total Collateral Received	\$2,796,858,729
<b>2. Dollar Repurchase Agreements:</b>	
(a) Open	\$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	\$0
(g) Securities Received	0
(h) Total Collateral Received	\$0

- (b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was \$2,741,662,971 as of December 31, 2019, including the investment in NAIC Exempt (FNMA) pass-through securities.
- (c) In some instances, cash received as collateral is invested in cash equivalents, short term, and long term bonds.
- (4) As of June 30, 2020, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.



## NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

<b>June 30, 2020</b>		
	(1)	(2)
	<u>Amortized Cost</u>	<u>Fair Value</u>
<b>1. Securities Lending:</b>		
(a) Open	\$0	\$0
(b) 30 Days or Less	424,255,205	423,820,590
(c) 31 to 60 Days	35,380,010	35,409,936
(d) 61 to 90 Days	86,644,287	86,753,422
(e) 91 to 120 Days	20,659,041	20,684,814
(f) 121 to 180 Days	160,198,462	160,565,172
(g) 181 to 365 Days	462,349,753	465,178,628
(h) 1 to 2 years	879,033,505	884,461,669
(i) 2 to 3 years	551,890,243	553,257,308
(j) Greater than 3 years	66,693,683	66,010,310
(k) Subtotal	\$2,687,104,189	\$2,696,141,849
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$2,687,104,189	\$2,696,141,849
<b>2. Dollar Repurchase Agreement:</b>		
(a) Open	\$0	\$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	\$0	\$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	\$0	\$0

- b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At June 30, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

- (6) The Company did not accept collateral that can be sold or repledged, it only accepts cash collateral.
- (7) As of June 30, 2020, the Company has no securities lending transactions that extend beyond one year from the reporting date.

### 5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At June 30, 2020, the Company has sufficient assets to cover its secured borrowing liability.

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

## NOTES TO FINANCIAL STATEMENTS

### REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

## (2) Type of Repo Trades Used

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

## (3) Original (Flow) &amp; Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
<b><u>a. Maximum Amount</u></b>				
Open - No Maturity	\$8,261,475,825	\$8,266,402,148	XXX	XXX
Overnight	857,732,500	560,526,986	XXX	XXX
2 Days to 1 Week	856,098,750	560,526,986	XXX	XXX
>1 Week to 1 Month	1,236,244,875	560,527,000	XXX	XXX
>1 Month to 3 Months	553,428,550	560,527,000	XXX	XXX
>3 Months to 1 Year	0	0	XXX	XXX
> 1 Year	\$0	\$0	XXX	XXX
<b><u>b. Ending Balance</u></b>				
Open - No Maturity	\$7,282,065,521	\$7,247,181,276	XXX	XXX
Overnight	0	0	XXX	XXX
2 Days to 1 Week	0	0	XXX	XXX
>1 Week to 1 Month	553,428,550	558,424,520	XXX	XXX
>1 Month to 3 Months	0	0	XXX	XXX
>3 Months to 1 Year	0	0	XXX	XXX
> 1 Year	\$0	\$0	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 30, 2020.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
<b><u>a. Maximum Amount</u></b>				
1. BACV	\$0	\$0	XXX	XXX
2. Nonadmitted- Subset of BACV	\$0	\$0	XXX	XXX
3. Fair Value	\$8,796,692,355	\$8,916,041,165	XXX	XXX
<b><u>b. Ending Balance</u></b>				
1. BACV	\$5,635,789,608	\$5,774,477,563	XXX	XXX
2. Nonadmitted- Subset of BACV	\$0	\$0	XXX	XXX
3. Fair Value	\$7,909,573,243	\$7,931,466,718	XXX	XXX

## NOTES TO FINANCIAL STATEMENTS

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

**ENDING BALANCE**

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	\$0	\$5,774,477,563	\$0	\$0
b. Bonds - FV	\$0	\$7,931,466,718	\$0	\$0
c. LB & SS - BACV	0	0	0	0
d. LB & SS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	\$0	\$5,774,477,563	\$0	\$0
q. Total Assets- FV	\$0	\$7,931,466,718	\$0	\$0

**ENDING BALANCE**

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

## (7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
<b>a. Maximum Amount</b>				
1. Cash	\$8,581,086,122	\$8,826,929,135	XXX	XXX
2. Securities (FV)	\$0	\$0	XXX	XXX
<b>b. Ending Balance</b>				
1. Cash	\$7,835,494,071	\$7,805,605,796	XXX	XXX
2. Securities (FV)	\$0	\$0	XXX	XXX

**NOTES TO FINANCIAL STATEMENTS**

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

**ENDING BALANCE**

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	\$7,805,605,796	\$0	\$0	\$0
b. Bonds - FV	0	0	0	0
c. LB & SS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	\$7,805,605,796	\$0	\$0	\$0

**ENDING BALANCE**

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

## (9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	\$7,247,181,276
b. 30 Days or Less	\$558,424,520
c. 31 to 90 days	\$0
d. >90 Days	\$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	\$1,203,930,677	\$1,202,696,929
b. 31 to 60 Days	\$100,399,662	\$100,484,585
c. 61 to 90 Days	\$245,874,921	\$246,184,619
d. 91 to 120 Days	\$58,625,218	\$58,698,355
e. 121 to 180 Days	\$454,603,363	\$455,643,993
f. 181 to 365 Days	\$1,312,033,524	\$1,320,061,166
g. 1 to 2 Years	\$2,494,478,300	\$2,509,882,098
h. 2 to 3 Years	\$1,566,127,149	\$1,570,006,538
i. > 3 Years	\$189,260,071	\$187,320,831

## NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
<b>a. Maximum Amount</b>				
1. Cash (Collateral - All)	\$8,581,086,122	\$8,826,929,135	XXX	XXX
2. Securities Collateral (FV)	\$0	\$0	XXX	XXX
<b>b. Ending Balance</b>				
1. Cash (Collateral - All)	\$7,835,494,071	\$7,805,605,796	XXX	XXX
2. Securities Collateral (FV)	\$0	\$0	XXX	XXX

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

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

## NOTES TO FINANCIAL STATEMENTS

### REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

## (2) Type of Repo Trades Used

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

## (3) Original (Flow) &amp; Residual Maturity

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

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of June 30, 2020.

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

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

## NOTES TO FINANCIAL STATEMENTS

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

**ENDING BALANCE**

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

**ENDING BALANCE**

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

## (7) Collateral Provided - Secured Borrowing

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

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

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



## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

**5H. Repurchase Agreements Transactions Accounted for as a Sale**

The Company did not have any repurchase agreements transactions accounted for as a sale as of June 30, 2020.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of June 30, 2020.

**5J. Real Estate**

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

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

The Company has \$24,353,752 of low-income housing tax credits ("LIHTC") and other tax benefits as of June 30, 2020. The Company has \$141,891,847 of LIHTC property investments as of June 30, 2020. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 2 investments, 6-10 years – 4 investments, over 10 years – 2 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the six months ended June 30, 2020.

**5L. Restricted Assets**

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

**5M. Working Capital Finance Investments**

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of June 30, 2020.

**5N. Offsetting and Netting of Assets and Liabilities**

The Company did not have any applicable transactions that are offset and reported in net in accordance with SSAP No. 64, "Offsetting and Netting of Assets and Liabilities."

## NOTES TO FINANCIAL STATEMENTS

### 50. 5GI\* Securities

Details of 5GI\* securities as of June 30, 2020 and December 31, 2019 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	28	24	\$151,960,925	\$120,305,672	\$155,637,733	\$123,250,718
(2) LB&SS	14	11	33,431,202	31,496,032	34,110,645	32,256,948
(3) Preferred Stock	0	0	0	0	0	0
(4) Total	42	35	\$185,392,127	\$151,801,704	\$189,748,378	\$155,507,666

### 5P. Short Sales

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

### 5Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
<b>Prepayment Penalty and Acceleration Fees</b>		
Number of CUSIPs	84	0
Aggregate amount of investment income	\$15,394,067	\$0

## 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

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

## 7. INVESTMENT INCOME

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

## NOTES TO FINANCIAL STATEMENTS

### 8. DERIVATIVE INSTRUMENTS

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

	Derivatives Financial Instruments					
	06/30/2020			12/31/2019		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
<b>Options:</b>						
Assets	\$2,486,510,052	\$180,472,300	\$180,472,300	\$1,465,387,099	\$49,333,708	\$49,333,708
Liabilities	\$908,700,000	\$11,627,906	\$11,627,906	\$206,800,000	\$13,824,202	\$13,824,202
<b>Swaps:</b>						
Assets	33,011,660,556	6,591,608,291	7,949,069,804	31,307,855,756	3,400,581,345	3,722,583,816
Liabilities	26,757,699,723	3,455,147,711	3,499,718,724	26,722,621,156	1,289,507,494	1,361,206,427
<b>Forwards:</b>						
Assets	1,451,252,661	4,760,649	84,974,750	471,829,503	5,346,086	19,735,975
Liabilities	2,157,209,583	18,991,911	26,725,517	2,040,430,275	26,102,691	82,282,160
<b>Futures:</b>						
Assets	182,094,920	5,030,000	270,625	150,000,000	0	164,062
Liabilities	3,702,927,429	0	24,544,841	3,224,200,000	0	21,002,625
<b>Pru Global Funding Non-Performance Risk*</b>						
Assets	0	0	0	0	0	0
Liabilities	0	1	1	0	1,041	1,041
<b>Totals:</b>						
Assets	<u>\$37,131,518,189</u>	<u>\$6,781,871,240</u>	<u>\$8,214,787,479</u>	<u>\$33,395,072,358</u>	<u>\$3,455,261,139</u>	<u>\$3,791,817,561</u>
Liabilities	<u>\$33,526,536,735</u>	<u>\$3,485,767,529</u>	<u>\$3,562,616,989</u>	<u>\$32,194,051,431</u>	<u>\$1,329,435,428</u>	<u>\$1,478,316,455</u>

\* Non-performance risk ("NPR") is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, "Fair Value Measurements," ("SSAP No. 100"), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company's net asset affiliated derivative position as a result of NPR consideration as of June 30, 2020 and December 31, 2019 was \$1 and \$1,041, respectively.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of June 30, 2020:

<u>Fiscal Year</u>	<u>Premium Payments Due</u>
2020	\$0
2021	0
2022	30,349,000
2023	0
Thereafter	24,876,750
<b>Total Future Settled Premiums</b>	<u>\$55,225,750</u>

	<u>Undiscounted Future Premium Commitments</u>	<u>Derivative Fair Value With Premium Commitments (Reported on DB)</u>	<u>Derivative Fair Value Excluding Impact of Future Settled Premiums</u>
Prior Year	0	0	0
Current Year	\$ 55,225,750	89,308,544	144,534,294

### 9. INCOME TAXES

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

In the second quarter of 2020, the Company sold mortgages to an affiliate for \$66,377,150, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$15,591,087, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$91,130,608, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$61,953,343, the fair value on the date of the transfer.

In the second quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$3,484,859, the fair value on the date of the transfer.

In the second quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$65,646,452, the fair value on the date of the transfer.

In the second quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$32,807,209, the fair value on the date of the transfer.

In the second quarter of 2020, the Company made a capital contribution of \$325,000,000, to its insurance subsidiary, Pruco Life Insurance Company ("Pruco Life").

In the second quarter of 2020, the Company received a \$10,626,143 dividend from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

In the second quarter of 2020, the Company received a dividend of \$117,000,000, from its insurance subsidiary, PRIAC.

In the first quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$329,792,145, the fair value on the date of the transfer.

In the first quarter of 2020, the Company received fixed maturity securities from an affiliate for \$85,602,436, the fair value on the date of the transfer.

In the first quarter of 2020, the Company purchased fixed maturity securities from an affiliate for \$72,750,221, the fair value on the date of the transfer.

In the first quarter of 2020, the Company sold fixed maturity securities to an affiliate for \$258,884,766, the fair value on the date of the transfer.

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

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

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

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

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

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

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

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

In the fourth quarter of 2019, the Company received a \$14,900,000 capital contribution from its parent, Prudential Financial, Inc. ("PFI"), in the form of state tax credits. The Company, in turn, contributed \$5,900,000 of state tax credits to its insurance subsidiary, Pruco Life.

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

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

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

- 10D.** At June 30, 2020, the Company reported a "Receivable from parents, subsidiaries and affiliates" of \$682,454,810, and a "Payable to parents, subsidiaries and affiliates" of \$677,106,647. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.
- 10E.** There has been no material change since December 31, 2019.
- 10F.** There has been no material change since December 31, 2019.
- 10G.** There has been no material change since December 31, 2019.
- 10H.** There has been no material change since December 31, 2019.
- 10I.** There has been no material change since December 31, 2019.
- 10J.** There has been no material change since December 31, 2019.
- 10K.** There has been no material change since December 31, 2019.
- 10L.** There has been no material change since December 31, 2019.
- 10M.** There has been no material change since December 31, 2019.
- 10N.** There has been no material change since December 31, 2019.
- 10O.** There has been no material change since December 31, 2019.

## NOTES TO FINANCIAL STATEMENTS

### 11. DEBT

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

#### 11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of June 30, 2020, the 5% limitation equates to a maximum amount of pledged assets of \$7,302,010,544 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately \$6,563,338,491 of which \$3,564,325,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of June 30, 2020, the Company had pledged assets with a fair value of \$4,384,183,635 supporting aggregate outstanding collateralized funding agreements. As of June 30, 2020, outstanding funding agreements, totaling \$3,564,325,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to the Company but not pledged amounted to \$2,624,194,922 as of June 30, 2020.

(2) FHLB Capital Stock

a. Aggregate Totals

06/30/2020

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	\$0	\$0	\$0
Membership Stock - Class B	\$34,131,300	34,131,300	0
Activity Stock	\$160,394,700	160,394,700	0
Excess Stock	\$0	0	0
Aggregate Total	\$194,526,000	\$194,526,000	\$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	\$6,563,338,491	XXX	XXX

12/31/2019

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

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

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

## NOTES TO FINANCIAL STATEMENTS

## (3) Collateral Pledged to FHLB

## a. Amount Pledged as of June 30, 2020

## 1. Total General and Separate Accounts as of 06/30/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$4,384,183,635	\$4,037,270,452	\$3,564,325,000

## 2. General Account as of 06/30/2020

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	\$4,384,183,635	\$4,037,270,452	\$3,564,325,000

## 3. Separate Accounts as of 06/30/2020

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

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

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

## b. Maximum Amount Pledged during period ended June 30, 2020

## 1. Total General and Separate Accounts as of 06/30/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$4,384,183,635	\$4,037,270,452	\$3,564,325,000

## 2. General Account as of 06/30/2020

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$4,384,183,635	\$4,037,270,452	\$3,564,325,000

## 3. Separate Accounts as of 06/30/2020

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

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

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

## NOTES TO FINANCIAL STATEMENTS

## (4) Borrowing from FHLB

## a. Amount as of June 30, 2020

06/30/2020

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	\$0	\$0	\$0	XXX
Funding Agreements	\$3,564,325,000	3,564,325,000	0	3,570,467,043
Other	\$0	0	0	XXX
Aggregate Total	\$3,564,325,000	\$3,564,325,000	\$0	\$3,570,467,043

12/31/2019

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

## b. Maximum Amount during period ended June 30, 2020

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

## c. FHLB - Prepayment Obligations as of June 30, 2020

	Does the Company have prepayment obligations under the following arrangements (y/n)
Debt	N
Funding Agreements	N
Other	N

### 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POST EMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

- A. The Company has funded non-contributory defined benefit pension plans ("Pension Benefits"), which cover substantially all of its employees. The Company also has several non-funded, non-contributory defined benefit plans covering certain executives. For some employees, benefits are based on final average earnings and length of service, while benefits for other employees are based on an account balance that takes into consideration age, service and salary during their careers.

The Company provides certain life insurance and health care benefits ("Other Postretirement Benefits") for its retired employees, their beneficiaries and covered dependents. The healthcare plan is contributory, the life insurance plan is non-contributory. Substantially all of the Company's employees may become eligible to receive benefits if they retire after age 55 with at least 10 years of service or under certain circumstances after age 50 with at least 20 years of continuous service. These benefits are funded as considered necessary by Company management.

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



## NOTES TO FINANCIAL STATEMENTS

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

**Components of net periodic benefit cost:**

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2020	12/31/2019	06/30/2020	12/31/2019	06/30/2020	12/31/2019
a. Service cost	\$116,635,400	\$202,748,490	\$10,688,355	\$20,081,506	\$31,254,000	\$38,586,000
b. Interest cost	\$203,607,903	\$465,851,901	\$30,890,282	\$77,114,910	\$603,000	\$1,600,000
c. Expected return on plan assets	(\$387,687,149)	(\$776,040,771)	(\$48,796,333)	(\$92,975,274)	(\$2,468,000)	(\$3,000,000)
d. Transition asset or obligation	\$0	\$0	\$0	\$0	\$0	\$0
e. Gains and losses	\$170,714,133	\$329,777,768	\$9,999,789	\$28,903,252	\$0	(\$1,446,537)
f. Prior service cost or credit	\$2,913,065	\$5,908,787	\$5,318,673	\$7,851,378	\$0	\$422,000
g. Gain or loss recognized due to a settlement or curtailment	\$2,130,000	\$78,663,509	\$0	\$744,881	\$0	\$0
h. Total net periodic benefit cost	\$108,313,352	\$306,909,684	\$8,100,766	\$41,720,653	\$29,389,000	\$36,161,463

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## NOTES TO FINANCIAL STATEMENTS

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### 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

#### 14A. Contingent Commitments

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

#### 14B. Assessments

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

#### 14C. Gain Contingencies

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

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

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

#### 14E. Joint and Several Liability

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

#### 14F. All Other Contingencies

##### (1) Uncollectible Asset Balances

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

##### (2) Other Contingencies

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

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

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

#### Individual Annuities, Individual Life and Group Insurance

##### Behfarin v. Pruco Life

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

### 15. LEASES

#### 15A. Lessee Operating Lease:

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

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

#### 15B. Lessor Leases:

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

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

## NOTES TO FINANCIAL STATEMENTS

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of June 30, 2020 and December 31, 2019, these commitments were \$5,358,686,475 and \$5,208,246,548, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is \$1,856,642,177 and \$987,074,716 at June 30, 2020 and December 31, 2019, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of June 30, 2020 and December 31, 2019 financial guarantees issued by the Company were \$82,333,589,012 and \$80,020,711,479 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At June 30, 2020 and December 31, 2019, such contracts in force carried a total guaranteed value of \$82,324,789,012 and \$80,008,911,479, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of \$86,246,920,129 and \$81,603,810,457 at June 30, 2020 and December 31, 2019, respectively. The remaining \$8,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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

#### 17A. Transfers of Receivables Reported as Sales

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

#### 17B. Transfer and Servicing of Financial Assets

- (1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of \$2,750,630,868 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 \$2,693,353,996. A liability to return capital received of \$2,750,630,868 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 \$3,617,167,196 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was \$3,568,489,786. A liability to return capital received of \$3,641,759,287 (which includes \$24,592,095 that has not yet settled) is included in "From Separate Accounts Statements". Additionally, assets and a cash collateral liability of \$13,631,778 were received for unaffiliated lending.

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

- (2)/(3) The Company did not have any servicing assets or servicing liabilities as of June 30, 2020.
- (4) As of June 30, 2020, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.
- (5) In the General Account, the fair value of cash collateral received of \$2,750,630,868 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 \$2,693,353,996. A liability to return capital received of \$2,750,630,868 is included in "Payable for securities lending." There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.
- (6) The Company did not have any transfers of receivables with recourse as of June 30, 2020.
- (7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of June 30, 2020.

#### 17C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during the six months ended June 30, 2020 and reacquired within 30 days of the sale date.

## NOTES TO FINANCIAL STATEMENTS

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

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

	<u>ASO Uninsured Plans</u>	<u>Uninsured Portion of Partially Insured Plans</u>	<u>Total ASO</u>
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$3,788,663	\$0	\$3,788,663
b. Total net other income or expenses (including interest paid to or received from plans)	\$0	\$0	\$0
c. Net gain or (loss) from operations	\$3,788,663	\$0	\$3,788,663
d. Total claim payment volume	24,379	0	24,379

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

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

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

As of June 30, 2020, there were direct premiums of \$146,110,740 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 June 30, 2020 and December 31, 2019, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

The Company conducts several specific price monitoring activities. Daily analyses identify price changes over pre-determined thresholds defined at the financial instrument level. Various pricing integrity reports are reviewed on a daily and monthly basis to determine if pricing is reflective of market activity or if it would warrant any adjustments. Other procedures performed include, but are not limited to, reviews of third-party pricing services methodologies, reviews of pricing trends and back testing.

The fair values of private bonds, which are primarily originated by internal private asset managers, are primarily determined using discounted cash flow models. These models primarily use observable inputs that include Treasury or similar base rates plus estimated credit spreads to value each security. The credit spreads are obtained through a survey of private market intermediaries who are active in both primary and secondary transactions, and consider, among other factors, the credit quality and the reduced liquidity associated with private placements. Internal adjustments are made to reflect variation in observed sector spreads. Since most private placements are valued using standard market observable inputs and inputs derived from, or corroborated by, market observable data including, but not limited to observed prices and spreads for similar publicly traded issues, they have been reflected within Level 2. For certain private fixed maturities, the discounted cash flow model may incorporate significant unobservable inputs, which reflect the Company's own assumptions about the inputs that market participants would use in pricing the asset. To the extent management determines that such unobservable inputs are significant to the price of a security, a Level 3 classification is made.

**Cash Equivalents and Short-Term Investments** - Cash equivalents and short-term investments include money market instruments, commercial paper and other highly liquid debt instruments. Certain money market instruments are valued using unadjusted quoted prices in active markets that are accessible for identical assets and are classified as Level 1. The remaining instruments in this category are generally fair valued based on market observable inputs and these investments have primarily been classified within Level 2.

**Preferred Stocks carried at the lower of amortized cost or market value** - Preferred stocks consist principally of publicly traded and privately traded preferred stock. The fair values of most publicly traded preferred stock securities are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded preferred stock securities are determined using valuation and discounted cash flow models that require a substantial level of judgment. In determining the fair value of certain privately traded preferred stock the discounted cash flow model may also use unobservable inputs, which reflect the Company's assumptions about the inputs market participants would use in pricing the asset. Most privately traded preferred stock securities are classified within Level 3. Fair values of perpetual preferred stock based on observable market inputs are classified within Level 2. However, when prices from independent pricing services are based on indicative broker quotes as the directly observable market inputs become unavailable, the fair value of perpetual preferred stock is classified as Level 3.

## NOTES TO FINANCIAL STATEMENTS

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**Common Stocks carried at market value** - Common stocks consist principally of investments in common stocks of publicly traded companies, privately traded securities, as well as common stock mutual fund shares. The fair values of most publicly traded common stocks are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded equity securities are determined using discounted cash flow, earnings multiple and other valuation models that require a substantial level of judgment around inputs and therefore are classified within Level 3. The fair values of common stock mutual fund shares that transact regularly (but do not trade in active markets because they are not publicly available) are based on transaction prices of identical fund shares. The fair values of common stocks are based on prices obtained from independent pricing services. These prices are then validated for reasonableness against recently traded market prices. Accordingly, these securities are generally classified within Level 2 in the fair value hierarchy.

**Derivative Instruments** - Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, within "Miscellaneous liabilities: Derivatives." The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns, non-performance risk ("NPR"), liquidity and other factors. For derivative positions included within Level 3 of the fair value hierarchy, liquidity valuation adjustments are made to reflect the cost of exiting significant risk positions, and consider the bid-ask spread, maturity, complexity, and other specific attributes of the underlying derivative position.

The Company's exchange-traded futures may include Treasury futures and equity futures. Exchange-traded futures and options are valued using quoted prices in active markets and are classified within Level 1 in the fair value hierarchy.

The majority of the Company's derivative positions are traded in the OTC derivative market and are classified within Level 2 in the fair value hierarchy. OTC derivatives classified within Level 2 are valued using models that utilize actively quoted or observable market input values from external market data providers, third-party pricing vendors and/or recent trading activity. The Company's policy is to use mid-market pricing in determining its best estimate of fair value. The fair values of most OTC derivatives, including interest rate and cross-currency swaps, currency forward contracts, single name credit default swaps, and "to be announced" ("TBA") forward contracts on highly rated mortgage-backed securities issued by U.S. government sponsored entities are determined using discounted cash flow models. The fair values of European style option contracts are determined using Black-Scholes option pricing models. These models' key inputs include the contractual terms of the respective contract, along with significant observable inputs, including interest rates, currency rates, credit spreads, equity prices, index dividend yields, NPR, volatility and other factors.

The Company's cleared interest rate swaps and credit derivatives linked to an index are valued using models that utilize actively quoted or observable market inputs, including Overnight Indexed Swap discount rates, obtained from external market data providers, third-party pricing vendors and/or recent trading activity. These derivatives are classified as Level 2 in the fair value hierarchy.

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

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

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

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

## NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of June 30, 2020:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
<b>Assets at Fair Value</b>					
<b>Bonds:</b>					
Industrial and Misc	0	0	13,309,052	0	13,309,052
Total Bonds	\$0	\$0	\$13,309,052	\$0	\$13,309,052
<b>Cash, Cash Equivalents, and Short-Term Investments</b>					
Industrial and Misc	0	865,289,836	0	0	865,289,836
Total Cash, Cash Equivalents, and Short-Term Investments	\$0	\$865,289,836	\$0	\$0	\$865,289,836
<b>Preferred Stock:</b>					
Industrial and Misc	0	0	854,510	0	854,510
Total Preferred Stocks	\$0	\$0	\$854,510	\$0	\$854,510
<b>Common Stock:</b>					
Industrial and Misc	23,627,436	194,604,589	137,017,860	0	355,249,885
Total Common Stocks	\$23,627,436	\$194,604,589	\$137,017,860	\$0	\$355,249,885
<b>Derivative Assets:</b>					
Currency Swaps	0	266,403,718	0	0	266,403,718
Interest Rate Swaps	0	5,329,796,263	0	0	5,329,796,263
Total Return Swaps	0	52,897,631	0	0	52,897,631
Options	0	167,217,154	13,255,146	0	180,472,300
Credit Default Swaps	0	31,418	0	0	31,418
Currency Forwards	0	2,498,515	0	0	2,498,515
Total Derivative Assets	\$0	\$5,818,844,699	\$13,255,146	\$0	\$5,832,099,845
<b>Separate Account Assets (a)</b>	\$10,433,316,200	\$71,242,913,783	\$962,413,372	\$21,969,640,622	\$104,608,283,977
<b>Total Assets at Fair Value</b>	\$10,456,943,636	\$78,121,652,907	\$1,126,849,940	\$21,969,640,622	\$111,675,087,105
<b>Liabilities at Fair Value</b>					
<b>Derivative Liabilities:</b>					
Currency Swaps	0	668,621	0	0	668,621
Interest Rate Swaps	0	3,166,537,722	0	0	3,166,537,722
Total Return Swaps	0	200,748,443	0	0	200,748,443
Options	0	11,627,906	0	0	11,627,906
Credit Default Swaps	0	7,299,149	0	0	7,299,149
Currency Forwards	0	18,991,911	0	0	18,991,911
Prudential Global Funding Non-Performance Risk (b)	0	1	0	0	1
Total Derivative Liabilities	\$0	\$3,405,873,753	\$0	\$0	\$3,405,873,753
<b>Total Liabilities at Fair Value</b>	\$0	\$3,405,873,753	\$0	\$0	\$3,405,873,753

- a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account assets classified as Level 3 consist primarily of real estate and real estate investment funds. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statements of Admitted Assets, Liabilities and Capital and Surplus.
- b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of June 30, 2020, consideration of NPR for the Company's affiliated derivative net asset position resulted in a \$1 decrease in value.

## NOTES TO FINANCIAL STATEMENTS

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

- a. Summary of the changes in fair value of Level 3 assets and liabilities
- b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at June 30, 2020.

	Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 06/30/2020
<b>a. Bonds:</b>										
Industrial and Misc	\$23,429,953	\$3,646,826	(\$12,173,553)	\$35,114	(\$1,438,523)	\$2	\$0	\$0	(\$190,767)	\$13,309,052
<b>Preferred Stock:</b>										
Industrial and Misc	2,026,246	1,125,008	(1,575,333)	0	(721,411)	0	0	0	0	\$854,510
<b>Common Stock:</b>										
Industrial and Misc	143,143,542	0	0	1,303,379	(5,814,749)	268,303	0	(1,882,615)	0	\$137,017,860
<b>Derivatives (net)</b>	19,118,532	0	0	0	(5,863,386)	0	0	0	0	\$13,255,146
<b>Separate Accounts Assets (a)</b>	979,889,033	85,361,457	(14,831,450)	(15,487,553)	(35,944,894)	41,251,566	0	(49,701,563)	(28,123,224)	\$962,413,372
<b>Total Assets</b>	<b>\$1,167,607,306</b>	<b>\$90,133,291</b>	<b>(\$28,580,336)</b>	<b>(\$14,149,060)</b>	<b>(\$49,782,963)</b>	<b>\$41,519,871</b>	<b>\$0</b>	<b>(\$51,584,178)</b>	<b>(\$28,313,991)</b>	<b>\$1,126,849,940</b>
<b>b. Total Liabilities</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of June 30, 2020, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 16, 17, 32, and 35.



## NOTES TO FINANCIAL STATEMENTS

- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of June 30, 2020:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets:</b>							
Bonds	\$106,746,950,992	\$94,721,596,644	\$99,494,424	\$103,086,685,676	\$3,560,770,892	\$0	\$0
Unaffiliated Preferred Stock	57,619,443	48,469,586	0	31,165,091	26,454,352	0	0
Unaffiliated Common Stock	355,249,878	355,249,878	23,627,433	194,604,585	137,017,860	0	0
Mortgage Loans	21,920,362,677	21,066,883,505	0	0	21,920,362,677	0	0
Real Estate	752,244,058	486,986,246	0	0	752,244,058	0	0
Contract Loans	2,940,243,677	2,940,243,677	0	0	2,940,243,677	0	0
Cash, Cash Equivalents, Short-Term Investments	8,100,259,913	8,100,027,711	2,907,895,759	5,158,365,548	33,998,606	0	0
Derivative Financial Instruments	8,214,787,479	6,781,871,240	270,625	8,201,261,708	13,255,146	0	0
Other Invested Assets	161,549,734	138,822,293	0	79,893,590	81,656,144	0	0
Separate Accounts	\$153,614,029,098	\$149,040,363,887	\$10,453,861,139	\$110,285,696,864	\$10,904,830,473	\$21,969,640,622	\$0
<b>Liabilities:</b>							
Deposit-Type Contracts	\$20,763,880,284	\$20,330,325,982	\$0	\$16,444,218,928	\$4,319,661,356	\$0	\$0
Notes Payable and Other Borrowings	181,219,803	181,219,803	0	181,219,803	0	0	0
Securities Sold Under Agreement to Repurchase	7,805,605,796	7,805,605,796	0	7,805,605,796	0	0	0
Cash Collateral Held for Loaned Securities	2,750,630,868	2,750,630,868	0	2,750,630,868	0	0	0
Derivative Financial Instruments	3,562,616,988	3,485,767,529	24,544,841	3,538,072,147	0	0	0
Separate Account Liabilities-Investment Contracts	\$97,123,170,743	\$97,135,750,250	\$0	\$28,849,302,776	\$68,273,867,967	\$0	\$0

**Bonds: Fixed Maturities (excluding NAIC 6 rated Bonds)** - The fair values of public fixed maturity securities are generally based on prices from third-party pricing services, which are reviewed for reasonableness; however, for certain public fixed maturity securities and investments in private placement fixed maturity securities, this information is either not available or not reliable. For these public fixed maturity securities, the fair value is based on indicative broker quotes, if available, or determined using a discounted cash flow model or internally-developed models. For private fixed maturities, fair value is determined using a discounted cash flow model. In determining the fair value of certain fixed maturity securities, the discounted cash flow model may also use unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the security.

**Mortgage Loans** - The fair value of commercial mortgage loans is based upon the present value of the expected future cash flows discounted at the appropriate U.S. Treasury rate, plus an appropriate credit spread for loans of similar quality, average life and currency. The quality ratings for these loans, a primary determinant of the appropriate credit spread and a significant component of the pricing process, are based on internally-developed methodology. Certain commercial mortgage loans are valued incorporating other factors, including the terms of the loans, the principal exit strategies for the loans, prevailing interest rates and credit risk.

**Contract Loans** - The Company's valuation technique for contract loans is to discount cash flows at the current contract loan coupon rate. Contract loans are fully collateralized by the cash surrender value of underlying insurance policies. As a result, the carrying value of the contract loans approximates the fair value.

**Cash, Cash Equivalents and Short-Term Investments** - The Company believes that due to the short-term nature of certain assets, the carrying value approximates fair value. These assets include cash, cash equivalent instruments and certain short-term investments, which are recorded at amortized cost and are not securities.

**Other Invested Assets** - The estimated fair value of other invested assets is determined using the methodologies as described above for bonds, mortgage loans or short-term investments, including affiliated assets based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

**Deposit-Type Contracts & Separate Account Liabilities** - Only the portion of deposit-type contracts and separate account liabilities related to products that are investment contracts (those without mortality and morbidity risk) are reflected in the table above. For fixed deferred annuities, single premium endowments, payout annuities and other similar contracts without life contingencies, fair values are generally derived using discounted projected cash flows based on interest rates that are representative of the Company's financial strength ratings, and hence reflect the Company's own NPR. For guaranteed investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair

## NOTES TO FINANCIAL STATEMENTS

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values are generally derived using discounted projected cash flows based on interest rates being offered for similar contracts with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products, the fair value is the market value of the assets supporting the liabilities.

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of June 30, 2020.

E. Certain Separate Account investments are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy. Separate account assets using NAV as a practical expedient consist of joint venture and limited partnership interests in real estate, bond, hedge, insurance and other funds. All of these investments have individually varying investment strategies which also have a variety of redemption terms and conditions including certain fund interests that are restricted until maturity. The Company believes that using NAV as a practical expedient for these investments is a fair and close approximation of the investment's liquidation value.

### 21. OTHER ITEMS

#### 21A. Extraordinary Items

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

#### 21B. Troubled Debt Restructuring Debtors

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

#### 21C. Other Disclosures and Unusual Items

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

#### 21D. Business Interruption Insurance Recoveries

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

#### 21E. State Transferable and Non-transferable Tax Credits

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

## NOTES TO FINANCIAL STATEMENTS

### 21F. Sub-prime Mortgage Related Risk Exposure

- (1) While there is no market standard definition, we define sub-prime mortgages as residential mortgages that are originated to weaker quality obligors as indicated by weaker credit scores, as well as mortgages with higher loan to value ratios, or limited documentation.
- (2) The Company did not have direct exposure through investments in sub-prime mortgage loans.
- (3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of June 30, 2020.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$133,234,200	\$133,234,200	\$195,619,530	\$244,309
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
<b>g. Total</b>	<b>\$133,234,200</b>	<b>\$133,234,200</b>	<b>\$195,619,530</b>	<b>\$244,309</b>

The residential mortgage-backed securities in the table above are rated by nationally recognized rating agencies. In making our investment decisions, we assign internal ratings to our asset-backed securities based upon our dedicated asset-backed securities unit's independent evaluation of the underlying collateral and securitization structure.

- (4) The Company did not have underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

### 21G. Retained Assets

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

### 21H. Insurance-Linked Securities (ILS) Contracts

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

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

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

	Aggregate Cash Surrender Value	Percentage
Bonds	\$2,207,131,158	67.68%
Stocks	\$847,375,785	25.98%
Mortgage Loans	\$0	0.00%
Real Estate	\$0	0.00%
Cash and Short-Term Investments	\$155,945,914	4.78%
Derivatives	\$13,554,184	0.42%
Other Invested Assets	\$37,256,888	1.14%

## NOTES TO FINANCIAL STATEMENTS

### 22. EVENTS SUBSEQUENT

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

### 23. REINSURANCE

#### 23A. Ceded Reinsurance Report

##### Section 1 - General Interrogatories

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

##### Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [ X ]

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

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

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

Yes [ ] No [ X ]

If yes, give full details:

##### Section 3 - Ceded Reinsurance Report - Part B

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

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

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

Yes [ X ] No [ ]

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

Individual Life Insurance Credit: \$110,000

#### 23B. Uncollectible Reinsurance

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

#### 23C. Commutation of Ceded Reinsurance

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

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

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

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

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

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

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

## NOTES TO FINANCIAL STATEMENTS

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### 24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. There has been no material change since December 31, 2019.

24B. There has been no material change since December 31, 2019.

24C. The amount of group life net premiums written by the Company for the period ended June 30, 2020 that are subject to retrospective rating features was \$489,765,600. This represented 50% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended June 30, 2020 that are subject to retrospective rating features was \$12,662,760. This represented 2% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2019.

#### 24E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the reporting period ended June 30, 2020.

### 25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 36.

### 26. INTERCOMPANY POOLING ARRANGEMENTS

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

### 27. STRUCTURED SETTLEMENTS

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

### 28. HEALTH CARE RECEIVABLES

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

### 29. PARTICIPATING POLICIES

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

### 30. PREMIUM DEFICIENCY RESERVES

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

### 31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

#### Life and Annuity Reserves

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

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

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

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

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

(6) The Company had no change in life or annuity reserves due to a change in valuation basis as of June 30, 2020.

## NOTES TO FINANCIAL STATEMENTS

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

#### A. INDIVIDUAL ANNUITIES

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$98,420,779	\$0	\$0	\$98,420,779	1.0%
b. At book value less current surrender charge of 5% or more	126,562,688	0	0	126,562,688	1.2%
c. At fair value	0	0	1,783,714,815	1,783,714,815	17.0%
d. Total with market value adjustment or at fair value (total of a through c)	224,983,467	0	1,783,714,815	2,008,698,282	19.2%
e. At book value without adjustment (minimal or no charge or adjustment)	2,419,192,503	0	0	2,419,192,503	23.1%
(2) Not subject to discretionary withdrawal	6,049,364,559	0	392,296	6,049,756,855	57.7%
(3) Total (gross: direct + assumed)	8,693,540,529	0	1,784,107,111	10,477,647,640	100.0%
(4) Reinsurance ceded	1,148,237	0	0	1,148,237	
(5) Total (net) (3) - (4)	<u>\$ 8,692,392,292</u>	<u>\$ 0</u>	<u>\$ 1,784,107,111</u>	<u>\$ 10,476,499,403</u>	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$7,356,328	\$0	\$0	\$7,356,328	

#### B. GROUP ANNUITIES

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$6,980,220,046	\$1,715,643,375	\$0	\$8,695,863,421	7.2%
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
c. At fair value	0	954,786,696	30,931,283,717	31,886,070,413	26.3%
d. Total with market value adjustment or at fair value (total of a through c)	6,980,220,046	2,670,430,071	30,931,283,717	40,581,933,834	33.5%
e. At book value without adjustment (minimal or no charge or adjustment)	1,840,522,201	10,368,059	0	1,850,890,260	1.5%
(2) Not subject to discretionary withdrawal	25,678,804,441	52,990,230,918	0	78,669,035,359	65.0%
(3) Total (gross: direct + assumed)	34,499,546,688	55,671,029,048	30,931,283,717	121,101,859,453	100.0%
(4) Reinsurance ceded	0	0	0	0	
(5) Total (net) (3) - (4)	<u>\$ 34,499,546,688</u>	<u>\$55,671,029,048</u>	<u>\$ 30,931,283,717</u>	<u>\$121,101,859,453</u>	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$0	\$0	\$0	\$0	

## NOTES TO FINANCIAL STATEMENTS

### C. DEPOSIT-TYPE CONTRACTS

(no life contingencies)

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$0	\$0	\$0	\$0	0.0%
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
c. At fair value	3,167,095,510	0	6,471,235,083	9,638,330,593	30.5%
d. Total with market value adjustment or at fair value (total of a through c)	3,167,095,510	0	6,471,235,083	9,638,330,593	30.5%
e. At book value without adjustment (minimal or no charge or adjustment)	7,173,370,860	0	0	7,173,370,860	22.7%
(2) Not subject to discretionary withdrawal	14,830,835,696	0	0	14,830,835,696	46.8%
(3) Total (gross: direct + assumed)	25,171,302,066	0	6,471,235,083	31,642,537,149	100.0%
(4) Reinsurance ceded	4,840,976,084	0	0	4,840,976,084	
(5) Total (net) (3) - (4)	<u>\$ 20,330,325,982</u>	<u>\$ 0</u>	<u>\$ 6,471,235,083</u>	<u>\$ 26,801,561,065</u>	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$0	\$0	\$0	\$0	

### D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	\$43,059,286,742
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	132,652,238
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	20,330,325,982
(4) Subtotal	<u>63,522,264,962</u>
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	88,386,419,876
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	6,471,235,083
(11) Subtotal	<u>94,857,654,959</u>
(12) Combined Total	<u>\$158,379,919,921</u>

### 33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

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

### 34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

TYPE	GROSS	NET OF LOADING
(1) Industrial	\$0	\$0
(2) Ordinary - New Business (Individual Life & Annuities)	3,803,157	3,792,402
(3) Ordinary - Renewal Business	2,420,215,086	2,419,305,477
(4) Credit Life	0	0
(5) Group Life	285,154,295	285,154,295
(6) Group Annuity	512,498,772	512,498,772
(7) Total	\$3,221,671,310	\$3,220,750,946

## NOTES TO FINANCIAL STATEMENTS

### 35. SEPARATE ACCOUNTS

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

#### 35B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 6/30/20	\$0	(\$1,095,567)	\$579,127,369	\$2,902,625,478	\$3,480,657,280
Reserves as of 06/30/20					
(2) For accounts with assets at:					
a. Fair Value	0	13,149,555,560	0	73,553,892,552	\$86,703,448,112
b. Amortized Cost	0	21,129,662,475	23,424,235,075	0	\$44,553,897,550
c. Total Reserves	<u>\$0</u>	<u>\$34,279,218,035</u>	<u>\$23,424,235,075</u>	<u>\$73,553,892,552</u>	<u>\$131,257,345,662</u>
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$0	\$3,166,021,169	\$39,819,857	\$0	\$3,205,841,026
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	1,497,013,107	0	73,553,500,256	\$75,050,513,363
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,368,059	0	0	\$10,368,059
5. Subtotal	<u>\$0</u>	<u>\$4,673,402,335</u>	<u>\$39,819,857</u>	<u>\$73,553,500,256</u>	<u>\$78,266,722,448</u>
b. Not subject to discretionary withdrawal:	0	29,605,815,700	23,384,415,218	392,296	\$52,990,623,214
c. Total	<u>\$0</u>	<u>\$34,279,218,035</u>	<u>\$23,424,235,075</u>	<u>\$73,553,892,552</u>	<u>\$131,257,345,662</u>

#### 35C. Reconciliation of Net Transfers to or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$3,369,357,280
b. Transfers from Separate Accounts (Page 4, Line 10)	\$7,011,410,478
c. Net transfers to or (From) Separate Accounts (a) – (b)	<u>(\$3,642,053,198)</u>
(2) Reconciling Adjustments	(\$11,211,086)
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)	(\$3,653,264,284)

### 36. LOSS/CLAIM ADJUSTMENT EXPENSES

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



STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ X ] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .... 0001137774
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/01/2018
- 6.4 By what department or departments?  
 The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination.
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc. ....	Shelton, CT .....				YES
Prudential Annuities Distributors, Inc. ....	Shelton, CT .....				YES
Global Portfolio Strategies, Inc. ....	Newark, NJ .....				YES
Jennison Associates, LLC .....	New York, NY .....				YES
Pruco Securities, LLC .....	Newark, NJ .....				YES
Prudential Bank & Trust, F.S.B. ....	Hartford, CT .....		YES		
Prudential International Investments Advisers, LLC .....	Newark, NJ .....				YES
PGIM Investments, LLC .....	Newark, NJ .....				YES
Prudential Investment Management Services, LLC .....	Newark, NJ .....				YES
PGIM, Inc. ....	Newark, NJ .....				YES
Prudential Customer Solutions LLC .....	Newark, NJ .....				YES
PGIM Prudential Private Placement Investors, L.P. ....	Newark, NJ .....				YES
QMA, LLC .....	Newark, NJ .....				YES
QMA Wadhvani, LLP .....	London, United Kingdom .....				YES
PGIM Limited .....	London, United Kingdom .....				YES
PGIM Real Estate (UK) Limited .....	London, United Kingdom .....				YES
PGIM Real Estate Luxembourg S.A. ....	Luxembourg .....				YES

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... 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 [ X ] No [ ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 All employees, including senior management, are responsible for adhering to Prudential's Code of Conduct. Prudential's Code of Conduct was revised as of April 21, 2020. Revisions reflect additional information on privacy and information security as well as changes in executive leadership, company purpose, principles and tone.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ .....0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ X ] No [ ]
- 11.2 If yes, give full and complete information relating thereto:  
 Subject to repurchase agreements \$5,774,477,563; Subject to reverse repurchase agreements \$12,835,492; Letter stock or other securities restricted as to sale - excluding FHLB Capital Stock \$617,846; FHLB Capital Stock \$194,526,000; On deposit with state or other regulatory body \$5,306,629; Pledged as collateral - excluding collateral pledged to an FHLB \$342,450,142; Pledged as collateral to FHLB (including assets backing funding agreements) \$4,037,270,452.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....934,920,968
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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 2,699,621,288                                       | \$ 2,659,612,553  |
| 14.22 Preferred Stock .....   | \$ 171,259   | \$ 171,259  |
| 14.23 Common Stock .....  | \$ 7,131,053,347                                       | \$ 6,952,552,593  |
| 14.24 Short-Term Investments .....  | \$ 0   | \$ 0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 0   | \$ 0  |
| 14.26 All Other .....   | \$ 3,193,212,301                                       | \$ 3,251,128,201  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 13,024,058,195                                      | \$ 12,863,464,606                                       |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ 0   | \$ 0  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]  
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....2,696,141,849
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....2,687,104,189
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....2,750,630,868

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**GENERAL INTERROGATORIES**

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase .....	383 Madison Avenue, New York, NY 10179 .....
The Bank of New York Mellon .....	One Wall Street, New York, NY 10286 .....
State Street Bank and Trust .....	801 Pennsylvania Avenue, Kansas City, MO 64105 .....
Northern Trust Company .....	50 S. LaSalle Street, Chicago, IL 60603 .....
Citibank, N.A. ....	390 Greenwich Street, 3rd Floor, New York, NY 10013 .....

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]

- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
PGIM, Inc. ....	A.....
In addition, investment management is handled internally by individuals that are employees of the reporting entity. ....	I.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676 .....	PGIM, Inc. ....	5493009SX8QJBZY1GB87 .....	SEC .....	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ ] No [ X ]

- 18.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of June 30, 2020) with an aggregate statement value of approximately 0.15% 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:
- 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.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - 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:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

- Has the reporting entity self-designated PLGI securities? ..... Yes [ X ] No [ ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- |   | 1<br>Amount       |
|---|-------------------|
| 1.1 Long-Term Mortgages In Good Standing  |                   |
| 1.11 Farm Mortgages .....   | \$ 2,018,836,447  |
| 1.12 Residential Mortgages .....  | \$ 0              |
| 1.13 Commercial Mortgages .....   | \$ 19,047,594,620 |
| 1.14 Total Mortgages in Good Standing .....   | \$ 21,066,431,067 |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms  |                   |
| 1.21 Total Mortgages in Good Standing with Restructured Terms .....   | \$ 0              |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months  |                   |
| 1.31 Farm Mortgages .....   | \$ 452,438        |
| 1.32 Residential Mortgages .....  | \$ 0              |
| 1.33 Commercial Mortgages .....   | \$ 0              |
| 1.34 Total Mortgages with Interest Overdue more than Three Months .....   | \$ 452,438        |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure  |                   |
| 1.41 Farm Mortgages .....   | \$ 0              |
| 1.42 Residential Mortgages .....  | \$ 0              |
| 1.43 Commercial Mortgages .....   | \$ 0              |
| 1.44 Total Mortgages in Process of Foreclosure .....  | \$ 0              |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....  | \$ 21,066,883,505 |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter  |                   |
| 1.61 Farm Mortgages .....   | \$ 0              |
| 1.62 Residential Mortgages .....  | \$ 0              |
| 1.63 Commercial Mortgages .....   | \$ 0              |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....  | \$ 0              |
| 2. Operating Percentages:   |                   |
| 2.1 A&H loss percent .....  | 107.072 %         |
| 2.2 A&H cost containment percent .....  | 0.007 %           |
| 2.3 A&H expense percent excluding cost containment expenses .....   | 23.099 %          |
| 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

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

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
66346	58-0828824	01/01/2020	Munich American Reassurance Company	GA	OTH/G	SLEL	Authorized		
00000	AA-1126510	01/01/2020	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	Authorized		
22667	95-2371728	01/01/2020	ACE American Insurance Company	PA	OTH/G	SLEL	Authorized		
20583	13-1290712	01/01/2020	XL Reinsurance America Inc	NY	OTH/G	SLEL	Authorized		
38636	13-3031176	01/01/2020	Partner Reins Co of the US	NY	OTH/G	SLEL	Authorized		
16535	36-4233459	01/01/2020	Zurich American Insurance Company	NY	OTH/G	SLEL	Authorized		
93572	43-1235868	01/01/2020	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	Authorized		
97071	13-3126819	01/01/2020	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	Authorized		
00000	AA-1120116	01/01/2020	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126004	01/01/2020	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120055	01/01/2020	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	Authorized		
00000	AA-1128001	05/01/2020	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	Authorized		
00000	AA-1127861	05/01/2020	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126566	05/01/2020	Lloyd's Syndicate number 566	GBR	OTH/G	SLEL	Authorized		
00000	AA-1127200	05/01/2020	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126004	05/01/2020	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120055	05/01/2020	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120124	05/01/2020	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126005	05/01/2020	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120085	05/01/2020	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120116	05/01/2020	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120181	05/01/2020	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	Authorized		
00000	AA-1129000	05/01/2020	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126033	05/01/2020	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126510	05/01/2020	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120186	05/01/2020	Lloyd's Syndicate number 1947	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120102	05/01/2020	Lloyd's Syndicate number 1958	GBR	OTH/G	SLEL	Authorized		

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	22,153,490	519,386	8,146,067	6,720,954	37,539,898	391,048
2. Alaska	AK	L	3,522,830	458,684	1,595,669	5,603,076	11,180,260	110,644
3. Arizona	AZ	L	35,950,281	16,693,320	14,594,171	102,037,602	169,275,374	2,495,531
4. Arkansas	AR	L	13,162,317	74,604	5,887,416	13,217,435	32,341,770	924,650
5. California	CA	L	174,794,373	42,716,736	72,821,879	1,121,692,006	1,412,024,994	23,935,700
6. Colorado	CO	L	27,653,965	4,431,582	12,020,576	60,269,691	104,375,814	1,372,733
7. Connecticut	CT	L	25,841,033	3,214,880	11,875,946	137,082,461	178,014,319	2,330,905
8. Delaware	DE	L	9,363,189	3,089,248	2,717,256	4,855,589	20,025,282	5,373,775,388
9. District of Columbia	DC	L	8,463,835	807,706	3,479,373	3,635,872	16,386,786	36,744,312
10. Florida	FL	L	103,624,879	60,657,196	41,494,046	150,621,542	356,397,663	9,336,537
11. Georgia	GA	L	48,368,011	17,525,200	17,773,156	21,124,983	104,791,350	2,653,378
12. Hawaii	HI	L	7,216,613	806,589	3,513,301	28,267,765	39,804,268	898,702
13. Idaho	ID	L	7,823,797	3,999,925	2,491,373	32,840,028	47,155,123	419,030
14. Illinois	IL	L	75,001,782	33,472,788	37,684,895	170,317,079	316,476,544	9,550,294
15. Indiana	IN	L	46,890,319	996,508	13,566,259	12,990,026	74,443,112	1,367,204
16. Iowa	IA	L	14,586,593	195,845	5,809,936	7,144,888	27,737,262	1,393,963
17. Kansas	KS	L	12,324,609	256,676	5,522,917	15,543,671	33,647,873	915,472
18. Kentucky	KY	L	20,524,188	1,974,031	5,917,369	8,787,921	37,203,508	1,511,847
19. Louisiana	LA	L	37,636,924	1,886,429	10,650,135	5,683,737	55,857,225	1,202,466
20. Maine	ME	L	8,290,029	414,241	2,597,728	16,292,207	27,594,205	382,355
21. Maryland	MD	L	40,359,732	30,200,690	16,285,462	26,190,033	113,035,918	1,858,866
22. Massachusetts	MA	L	53,797,302	5,900,400	24,620,354	24,264,431	108,582,487	3,590,359
23. Michigan	MI	L	38,225,291	158,248,607	22,181,291	73,392,852	292,048,042	3,194,522
24. Minnesota	MN	L	68,255,980	(289,318)	14,736,314	37,617,345	120,320,322	2,512,995
25. Mississippi	MS	L	11,460,332	(89,473)	4,942,353	2,634,827	18,948,039	311,633
26. Missouri	MO	L	30,638,346	1,247,082	12,313,356	32,928,512	77,127,296	2,581,449
27. Montana	MT	L	3,725,872	(105,839)	3,047,462	26,117,099	32,784,594	166,862
28. Nebraska	NE	L	8,615,969	956,112	3,121,273	3,679,679	16,372,034	311,962
29. Nevada	NV	L	9,774,044	3,662,541	4,494,196	71,847,967	89,778,748	949,254
30. New Hampshire	NH	L	11,371,069	2,662,001	2,823,416	7,204,725	24,061,210	798,696
31. New Jersey	NJ	L	231,871,057	192,174,153	52,462,401	277,910,598	754,418,208	12,661,736
32. New Mexico	NM	L	13,212,796	741,511	3,092,728	130,595,279	147,642,314	365,700
33. New York	NY	L	163,508,436	105,802,646	62,281,748	262,259,045	593,851,875	5,577,345,798
34. North Carolina	NC	L	42,907,166	11,991,456	17,851,792	23,135,135	95,885,548	2,286,272
35. North Dakota	ND	L	3,729,815	(42,293)	2,087,009	9,945,947	15,720,479	138,464
36. Ohio	OH	L	61,588,945	3,844,278	30,019,750	158,845,007	254,297,980	2,154,222
37. Oklahoma	OK	L	16,434,297	457,520	7,508,248	12,782,453	37,182,518	1,041,740
38. Oregon	OR	L	12,314,555	3,621,664	6,268,147	169,376,351	191,580,717	1,978,391
39. Pennsylvania	PA	L	107,109,888	15,661,977	38,728,674	175,201,114	336,701,654	7,173,291
40. Rhode Island	RI	L	6,500,658	1,639,457	1,742,258	3,639,387	13,521,760	338,569
41. South Carolina	SC	L	26,230,055	6,616,875	12,893,119	23,706,752	69,446,800	1,697,168
42. South Dakota	SD	L	2,913,050	727,538	1,083,190	12,156,882	16,880,660	300,127
43. Tennessee	TN	L	48,406,540	7,336,346	15,861,747	33,023,407	104,628,040	2,055,124
44. Texas	TX	L	141,578,170	21,136,578	75,406,561	70,236,256	308,357,565	7,046,766
45. Utah	UT	L	9,628,052	38,200	4,297,444	42,273,491	56,237,188	232,417
46. Vermont	VT	L	3,337,104	2,172,298	688,759	7,676,533	13,874,694	146,497
47. Virginia	VA	L	44,390,623	28,539,507	19,395,014	24,072,164	116,397,308	3,147,954
48. Washington	WA	L	47,647,435	5,942,382	29,669,691	222,183,971	305,443,479	3,852,253
49. West Virginia	WV	L	9,529,018	1,009,235	4,186,938	9,260,683	23,985,873	485,457
50. Wisconsin	WI	L	36,270,716	6,327,368	10,705,457	17,600,289	70,903,830	1,625,075
51. Wyoming	WY	L	3,316,762	(80,814)	1,038,729	5,895,385	10,170,062	110,541
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	305,601	1,045	30,232	1,757,430	2,094,308	13
54. Puerto Rico	PR	L	2,332,428	295,320	796,593	(9,140)	3,415,201	110,721
55. U.S. Virgin Islands	VI	L	61,577	(239)	43,504	1,757,217	1,862,058	39
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	L	321,604	465,181	408,292	9,139,105	10,334,183	664,195
58. Aggregate Other Aliens	OT	XXX	9,956,692	5,222	6,339,396	5,147,165	21,448,474	664,193
59. Subtotal	XXX		2,024,820,032	813,008,788	793,612,369	3,940,172,906	7,571,614,095	11,115,611,480
90. Reporting entity contributions for employee benefits plans	XXX		21,596,968	0	(657,753)	0	20,939,215	277,070
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		557,730,534	0	0	0	557,730,534	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		60,012,924	0	19,015	0	60,031,939	0
94. Aggregate or other amounts not allocable by State	XXX		711,236,399	0	0	0	711,236,399	13,521,773
95. Totals (Direct Business)	XXX		3,375,396,857	813,008,788	792,973,631	3,940,172,906	8,921,552,182	11,129,410,323
96. Plus Reinsurance Assumed	XXX		3,964,226,708	2,033,665,814	0	0	5,997,892,522	0
97. Totals (All Business)	XXX		7,339,623,565	2,846,674,602	792,973,631	3,940,172,906	14,919,444,704	11,129,410,323
98. Less Reinsurance Ceded	XXX		3,201,131,544	59,525	34,100,289	0	3,235,291,358	0
99. Totals (All Business) less Reinsurance Ceded	XXX		4,138,492,021	2,846,615,077	758,873,342	3,940,172,906	11,684,153,346	11,129,410,323
<b>DETAILS OF WRITE-INS</b>								
58001. ASM American Samoa	XXX		273	0	0	0	273	0
58002. MNP Northern Mariana Islands	XXX		27,030	0	0	0	27,030	0
58003. ALB Albania	XXX		1,056	0	0	0	1,056	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		9,928,333	5,222	6,339,396	5,147,165	21,420,116	664,193
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		9,956,692	5,222	6,339,396	5,147,165	21,448,474	664,193
9401. Servicemember's Group Life Insurance	XXX		573,277,246	0	0	0	573,277,246	13,521,773
9402. Paid up additions	XXX		137,753,642	0	0	0	137,753,642	0
9403. Interest allowed on premium and considerations paid in advance	XXX		205,511	0	0	0	205,511	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		711,236,399	0	0	0	711,236,399	13,521,773

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 55      R - Registered - Non-domiciled RRGs..... 0  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0      Q - Qualified - Qualified or accredited reinsurer..... 0  
N - None of the above - Not allowed to write business in the state..... 2

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

<u>Names of Parent, Subsidiaries or Affiliates</u>	<u>NAIC Company Code</u>	<u>Federal ID Number</u>	<u>Domiciliary Location</u>
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PAI Bay Farm, LLC			DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Cypress Farm, LLC			DE
PAI DeKalb Farm, LLC			DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC			DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC			DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Asset Resources, Inc.		75-2927192	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
PGIM Strategic Investments, Inc.		11-3657742	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glensay International Limited			YGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PRECO ACCOUNT III LLC		20-4052755	DE
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP II Pte. Ltd.			SGP
AREF GP Ltd.			CYM
Brazilian Capital Fund GP Limited			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE
DICKENS AVENUE HOLDINGS VI, LLC			DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.			DE
DICKENS AVENUE PARTNERS VI (US), L.P.			DE
PGIM Capital Partners Management (Feeder) VI, LLC			DE

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

PGIM Capital Partners Management Fund VI, L.P.		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
EuroPRISA Management Company S.A.		LUX
Everbright PGIM Fund Management Co., Ltd.		CHN
IVP Fund GP LLC		DE
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mulberry Street Holdings, LLC		DE
Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
PGIM (Shanghai) Company Ltd.		CHN
PGIM Overseas Investment Fund Management (Shanghai) Company Ltd		CHN
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Capital Partners Management Fund VI, L.P.		DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
German Retail Income CP LP		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
PGIM Limited		GBR
Rio CP LP		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Private Capital Limited		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PGIM Real Estate (UK) Limited		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
QMA Wadhvani LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhvani Capital Limited		GBR
QMA Wadhvani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ



STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V.		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V.		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoría Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Asesoría Profesional, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoría Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoría Profesional, S. de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Sweden Resi I GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l.		ITA
PEREF II GP S.à r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.à r.l.		LUX
PGIM M Campus GP S.à r.l.		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
BSC CP LP		GBR
European Value Partners GP S.a.r.l.		LUX
EuroPRISA Management Company S.A.		LUX
PGIM LTIF GP S.à r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.à r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
Rock Marty GP S.à r.l.		LUX
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
TMW USPF Verwaltungs GmbH		DEU
USPF V - Verwaltungs - GmbH & Co. KG		DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF II Fund Manager LLC		DE
Pru Alpha Partners I, LLC	33-1184402	DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential HYDF Carry/Co-Invest, L.P.	45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC	45-2656216	DE
Prudential Trust Company	23-2189568	PA
QMA LLC	33-1077887	NJ
QMA JP EM All Cap Equity Partners LLC		DE
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, LP	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.		CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE
PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited		BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526594	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	06-1241288	AZ
Ironbound Fund LLC	80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.		DE
Passaic Fund LLC	82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.		DE
PGIM Agricultural Investors, LP	83-1893258	DE
Prudential QOZ Investment Fund 1, LLC	83-3152819	DE
Vailsburg Fund LLC	61-1719773	DE
Prudential IBH Holdco, Inc.	22-3804354	DE

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

Prudential Bank & Trust, FSB	58-1861313	US
Prudential International Insurance Holdings, Ltd.	51-0389061	DE
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND
Gibraltar Reinsurance Company Ltd.		BMU
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP
Pramerica Systems Ireland Limited		IRL
Prudential Holdings of Japan, Inc.		JPN
The Gibraltar Life Insurance Co., Ltd.		JPN
CLIS Co., Ltd.		JPN
Coral Reef Unit Trust		CYM
Coral Reef, L.P.		CYM
Green Tree, L.P.		CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN
The Prudential Life Insurance Company, Ltd.		JPN
Coral Reef Unit Trust		CYM
Pine Tree, L.P.		CYM
Prudential General Services of Japan Y.K.		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
Prudential Trust Co., Ltd.		JPN
Prudential International Investments Company, LLC	22-3773705	DE
New Savanna		CYM
PIIC Limited		CYM
PLAI Limited		CYM
PIIC Limited		CYM
PFI EM-Tech Fund I, LLC	83-3561487	DE
PGIM Japan Co., Ltd.		JPN
PGLH of Delaware, Inc.	01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
Pramerica Financial Asia Limited		VGB
PGIM (Hong Kong) Ltd.		HKG
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED		IND
PGIM INDIA TRUSTEES PRIVATE LIMITED		IND
Pramerica SGR S.p.A		ITA
Prudential Chile II SpA		CHL
Prudential Chile SpA		CHL
Administradora de Inversiones Previsionales SpA		CHL
Inversiones Previsionales Chile SpA		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Dos SpA		CHL
Administradora de Fondos de Pensiones Habitat, S.A.		CHL
Inversiones Previsionales Chile SpA		CHL
Prudential Financial Securities Investment Trust Enterprise		TWN
Prudential Life Insurance Company of Taiwan Inc.		TWN
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Servicios, S. de R.L. de C.V.		MEX
Pruservicos Participacoes Ltda.		BRA
The Prudential Life Insurance Company of Korea, Ltd.		KOR
Coral Reef Unit Trust		CYM
Wellness Services SRL		ARG
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP		IND
Gibraltar International Insurance Services Company, Inc.	84-1995926	DE
Gibraltar International Service LLC		DE
GIBRALTAR INDIA SOLUTIONS LLP		IND
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.		BRA
PIISC Holdings (UK) Limited		GBR
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.		BRA
Prudential General Services of Japan Y.K.		JPN
Prudential Seguros Mexico, S.A. de C.V.		MEX
Prudential Seguros, S.A.		ARG
Prudential Systems Japan, Limited		JPN
Rockstone Co., Ltd.		JPN
Wellness Services SRL		ARG
Prudential International Investments, LLC	22-2615976	DE
Prudential International Investments Advisers, LLC	61-1462577	DE
Prudential Servicios, S. de R.L. de C.V.		MEX
Prudential Japan Holdings, LLC	22-3795856	DE
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyoei Nenkin Home)		JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN
CLIS Co., Ltd.		JPN
PG Business Service Co., Ltd.		JPN
CLIS Co., Ltd.		JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN
PG Collection Service Co., Ltd.		JPN
PGI Co., Ltd.		JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)		JPN
Prudential Newark Realty, LLC		NJ
Prudential Retirement Financial Services Holding LLC		DE
Global Portfolio Strategies, Inc.	06-1055669	CT
Prudential Workplace Solutions Group Services, LLC		DE
Quartzsite, LLC		DE

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
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The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
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 JHCI LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
Gateway CDE LLC		20-8190723	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, LP.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719773	DE
Green Tree GP			CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l			LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe GP, LLP			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF Europe GP, LLP			GBR
PGIM REF EUROPE SCSp			LUX
Pine Tree GP			CYM
PLA Retail Fund I, LP		20-5029185	DE
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Holdings Ltd			GBR
PGIM European Services Limited			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Prudential Global Funding LLC		33-1106788	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE

STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Pramerica Insurance Agency (China) Company Ltd.			CHN
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1060034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.à.r.l.			LUX
Rock UK Real Estate Holdings S.à.r.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Oxford S.a.r.l.			LUX
Kyarra S.a.r.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
Dale/P Minerals LP			TX
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Times Square Center Associates			NY
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
		.0000	22-3703799	3091924	0001137774	New York Stock Exchange ..	Prudential Financial, Inc. ....	NJ				0.000			
		.0000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Coconino, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Essex, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Morenci, LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc. ....	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	22-2661428				Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc. ....	N	
		.0000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc. ....	N	
		.0000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc. ....	N	
		.0000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc. ....	N	
		.0000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc. ....	N	
		.0000					PAI Bay Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					PAI Big Cypress Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					PAI DeKalb Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	30-1193213				PAI Wailua Gap Vineyard, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	22-3529425				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	76-0847121				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	
		.0000					Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc. ....	N	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
		.0000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		.0000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	N	
		.0000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Glenealy International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					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	
		.0000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	N	
		.0000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					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	
		.0000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		.0000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		.0000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		.0000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		.0000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM, Inc.	Ownership	0.800	Prudential Financial, Inc.	N	
		.0000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		.0000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	N	
		.0000					Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.210	Prudential Financial, Inc.	N	
		.0000	46-0975452				Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		.0000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	N	
		.0000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
		.0000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	N	
		.0000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	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	
		.0000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		.0000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	51.520	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	58.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	55.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	55.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	63.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	58.000	Prudential Financial, Inc.	N	
		.0000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Pramerica General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.0000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Rio CP LP	GBR	NIA	PGIM Limited	Ownership	65.000	Prudential Financial, Inc.	N	
		.0000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		.0000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	32.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	N	
		.0000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	11.760	Prudential Financial, Inc.	N	
		.0000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	N	
		.0000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	



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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	N	
		.00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica (Scots) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pramerica General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	N	
		.00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					QMA Wadhvani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	N	
		.00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Wadhvani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					QMA Wadhvani LLP	GBR	NIA	Wadhvani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	N	
		.00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3217050				PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3258762				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		.00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Carry & Co-Invest GP, LLC	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 Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	N	
		.00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		.00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		.00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		.00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		.00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	N	
		.00000					PLA Asesoria Profesional, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	N	
		.00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	N	
		.00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	N	
		.00000					PLA Mexico Residential Manager I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.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	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.0000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		.0000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	N	
		.0000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PLA Asesoría Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		.0000					PLA Asesoría Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		.0000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					EVP II Sweden Resi I GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					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	
		.0000					PEREF II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM LTIF Berlin MLP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM M Campus GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	N	
		.0000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		.0000					BSC CP LP	GBR	NIA	PGIM Real Estate Germany AG	Ownership	63.000	Prudential Financial, Inc.	N	
		.0000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.200	Prudential Financial, Inc.	N	
		.0000					PGIM LTIF GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Carry & Co-Invest GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		.0000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		.0000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		.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					PRISA III Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	0.000	Prudential Financial, Inc.	N	
		.00000	45-2656216				Prudential U.S. Real Estate Debt Fund GP LLC	DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	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				QMA JP EM All Cap Equity Partners LLC	DE	NIA	QMA LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					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	39.000	Prudential Financial, Inc.	N	
		.00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		.00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		.00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	3.280	Prudential Financial, Inc.	N	
		.00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		.00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	28.300	Prudential Financial, Inc.	N	
		.00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Capital and Investment Services, LLC								
		.00000	52-1410008				Broome Street Holdings, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	72-1195798				Braeloch Successor Corporation	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	72-0839016				Braeloch Holdings Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	72-0899620				Graham Resources, Inc.	DE	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-2347336				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					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					Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	06-1198540				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
.0304	The Prudential Group	.86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	3.610	Prudential Financial, Inc.	N	
		.00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		.00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	82.370	Prudential Financial, Inc.	N	
		.00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	N	
		.00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		.00000	83-3152819				Prudential Q0Z 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	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		.00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	69.450	Prudential Financial, Inc.	N	
		.00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		.00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	23.150	Prudential Financial, Inc.	N	
		.00000					Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		.00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		.00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		.00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	N	
		.00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	N	
		.00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		.00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		.00000					Pramerica SGR S.p.A	ITA	NIA	Prudential International Investments Company, LLC	Ownership	35.000	Prudential Financial, Inc.	N	
		.00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	N	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		.00000					Inversiones Previsionales Chile SpA Administradora de Fondos de Pensiones Habitat, S.A.	.CHL	.NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Chile SpA 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 Administradora de Fondos de Pensiones Habitat, S.A.	.CHL	.NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Chile SpA Prudential Financial Securities Investment Trust Enterprise	.CHL	.NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	.N	
		.00000					Inversiones Previsionales Chile SpA Prudential Life Insurance Company of Taiwan Inc.	.CHL	.NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	.N	
		.00000					Prudential International Investments Company, LLC	.TWN	.NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	.N	
		.00000					Prudential International Insurance Holdings, Ltd.	.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 Seguros, S. de R.L. de C.V.	.MEX	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Pruservicos Participacoes Ltda.	.BRA	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					The Prudential Life Insurance Company of Korea, Ltd.	.KOR	.IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Coral Reef Unit Trust	.CYM	.NIA	The Prudential Life Insurance Company of Korea, Ltd.	Ownership	7.400	Prudential Financial, Inc.	.N	
		.00000					Wellness Services SRL	.ARG	.NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	.N	
		.00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	.DE	.IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					GIBRALTAR INDIA SOLUTIONS LLP	.IND	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	.DE	.IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Gibraltar International Service LLC	.DE	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					GIBRALTAR INDIA SOLUTIONS LLP	.IND	.NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	.N	
		.00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	.BRA	.NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	.N	
		.00000					PIISC Holdings (UK) Limited	.GBR	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	.BRA	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	.N	
		.00000					Prudential General Services of Japan Y.K.	.JPN	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Seguros Mexico, S.A. de C.V.	.MEX	.IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	.N	
		.00000					Prudential Seguros, S.A.	.ARG	.IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	.N	
		.00000					Prudential Systems Japan, Limited	.JPN	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Rockstone Co., Ltd.	.JPN	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	.N	
		.00000					Wellness Services SRL	.ARG	.NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	.N	
		.00000	22-2615976				Prudential International Investments, LLC	.DE	.NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	.N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		.0000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		.0000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyoei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyoei Nenkin Home)	Ownership	34.483	Prudential Financial, Inc.	N	
		.0000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	N	
		.0000					PG Business Service Co., Ltd.	JPN	NIA	(Kabushiki Kaisha Sanei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd.	Ownership	45.000	Prudential Financial, Inc.	N	
		.0000					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	
		.0000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					PGI Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd.	Ownership	73.801	Prudential Financial, Inc.	N	
		.0000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd.	Ownership	13.793	Prudential Financial, Inc.	N	
		.0000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	N	
		.0000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.724	Prudential Financial, Inc.	N	
		.0000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					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	
		.0000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.0000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.0000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	
		.0000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.0000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

13.10



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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
		.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	
		.00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		.00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-1496828				GA Mission LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		.00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					NorthBound Emerging Manager Fund II-A, LP	NY	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	N	
		.16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

13.11

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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		.00000	80-0588812			Ironbound Fund LLC	Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.380	Prudential Financial, Inc.	N	
		.00000	61-1719773			Vailsburg Fund LLC	Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		.00000				Green Tree GP	Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000				Halsey Street Investments LLC	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	Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000				Inter-Atlantic G Fund, L.P.	Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	N	
		.00000	80-0588812			Ironbound Fund LLC	Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	83.120	Prudential Financial, Inc.	N	
		.00000	81-0746888			LINEUP LLC	LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	N	
		.00000				TENSATOR HOLDINGS LTD	TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	46-4516531			Orchard Street Acres Inc.	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	Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	14.940	Prudential Financial, Inc.	N	
		.00000	83-3561487			PFI EM-Tech Fund I, LLC	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.	PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000				PGIM Loan Originator Manager Limited	PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	N	
		.00000				PGIM REF Europe GP, LLP	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	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	PGIM REF Europe GP, LLP	GBR	DS	PGIM REF Europe Member, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000				PGIM REF EUROPE SCSp	PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	N	
		.00000				Pine Tree GP	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	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	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	SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		.00000				Pramerica (Hong Kong) Holdings Limited	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.	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	Pramerica Holdings Ltd	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000				PGIM European Services Limited	PGIM European Services Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	20-4053134			PRECO ACCOUNT PARTNERSHIP III, LP	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	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	Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

13.12

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
		.0000					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	1.590	Prudential Financial, Inc.	N	
		.00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		.00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	2.690	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				Pruco Life Insurance Company of New Jersey	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.820	Prudential Financial, Inc.	N	
		.00000	33-1106788				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		.00000					Prudential Global Funding LLC	DN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	N	
		.00000	61-1719773				PT PFI Mega Life Insurance	DE	DS	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		.00000					Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership		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				Prudential Arizona Reinsurance Captive Company	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.330	Prudential Financial, Inc.	N	
		.14300	27-1629186				Ironbound Fund LLC	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Prudential Arizona Reinsurance Term Company	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.750	Prudential Financial, Inc.	N	
		.14298	45-2941561				Ironbound Fund LLC	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Prudential Arizona Reinsurance Universal Company	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	2.490	Prudential Financial, Inc.	N	
		.00000	22-3451932				Prudential Arizona Reinsurance Universal Company	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					SVIIT Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Financial Securities Investment Trust Enterprise	TW	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		.00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		.00000					Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
.0304	The Prudential Group	.00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NU	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		.00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	N	
		.00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	N	
		.00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		.00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
.0304	The Prudential Group	.93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.890	Prudential Financial, Inc.	N	
		.00000	81-0746888				LINEUP LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	N	
		.00000					PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		.00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	N	
		.15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
.00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.870	Prudential Financial, Inc.	N			
.00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N			

13.14

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock European Real Estate Holdings S.à.r.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock UK Real Estate Holdings S.à.r.l.	LUX	DS	Rock European Real Estate Holdings S.à.r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		.00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	Prudential Financial, Inc.	N	
		.00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		.00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
.0304	The Prudential Group	.11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		.00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation
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13.15

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

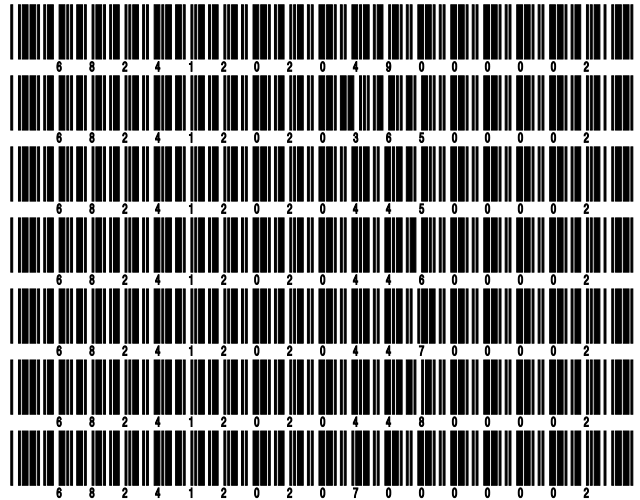
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 8.

Bar Code:

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



STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid pension expense .....	2,200,403,004	2,200,403,004	0	0
2505. Receivable for sales on investments over 15 days .....	7,639,560	7,639,560	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,208,042,564	2,208,042,564	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities .....	257,255,764	275,649,732
2505. Interest payable on surplus notes .....	14,525,000	14,525,000
2506. Interest on policy or contract funds and group and other conversions .....	5,334,297	4,248,272
2507. Provision for contingencies .....	3,608,465	3,729,766
2508. Rebate expenses on loans .....	238,776	4,518,357
2597. Summary of remaining write-ins for Line 25 from overflow page	280,962,302	302,671,127

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Self-insured liabilities .....	1,292,878	2,162,009	3,669,251
2705. Payments under employees, agents and directors benefit plans not included above .....	70,819,427	114,686,251	213,344,245
2797. Summary of remaining write-ins for Line 27 from overflow page	72,112,305	116,848,260	217,013,496

Additional Write-ins for Summary of Operations Line 53

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

Additional Write-ins for Schedule T Line 58

	1	Life Contracts		Direct Business Only			7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
States, Etc.	Active Status						
58004. AND Andorra .....	XXX	20,000	0	0	0	20,000	0
58005. ANT Netherlands Antilles .....	XXX	6,797	0	0	0	6,797	0
58006. ARE United Arab Emirates .....	XXX	360,508	0	0	0	360,508	14
58007. ARG Argentina .....	XXX	11,627	(118)	0	0	11,509	0
58008. ATG Antigua and Barbuda .....	XXX	1,289	0	0	0	1,289	0
58009. AUS Australia .....	XXX	16,593	(29)	95	0	16,659	0
58010. AUT Austria .....	XXX	2,703	0	0	0	2,703	0
58011. BEL Belgium .....	XXX	970,702	0	0	0	970,702	(18)
58012. BHS Bahamas .....	XXX	3,803	0	0	0	3,803	0
58013. BLZ Belize .....	XXX	173	0	0	0	173	0
58014. BMU Bermuda .....	XXX	4,954	0	0	0	4,954	0
58015. BRA Brazil .....	XXX	2,377	0	0	0	2,377	0
58016. BRB Barbados .....	XXX	1,434	0	0	0	1,434	0
58017. CAF Central African Republic .....	XXX	1,392	0	0	0	1,392	0
58018. CHE Switzerland .....	XXX	98,243	0	0	0	98,243	(2)
58019. CHL Chile .....	XXX	476	0	0	0	476	0
58020. CHN China .....	XXX	8,208	0	0	0	8,208	0
58021. COL Colombia .....	XXX	1,798	0	0	0	1,798	0
58022. CRI Costa Rica .....	XXX	4,800	0	0	0	4,800	2
58023. CYM Cayman Islands .....	XXX	157,558	0	0	0	157,558	0
58024. CYP Cyprus .....	XXX	76	0	0	0	76	0
58025. CZE Czech Republic .....	XXX	795	0	0	0	795	0
58026. DEU Germany .....	XXX	70,979	0	0	0	70,979	4
58027. DMA Dominica .....	XXX	415	0	0	0	415	0
58028. DNK Denmark .....	XXX	5,048	0	0	0	5,048	0
58029. DOM Dominican Republic .....	XXX	269	0	0	0	269	0
58030. ECU Ecuador .....	XXX	2,494	0	0	0	2,494	0
58031. EGY Egypt .....	XXX	113	0	0	0	113	0
58032. ESP Spain .....	XXX	142,258	0	0	0	142,258	(12)
58033. FIN Finland .....	XXX	2,818	0	0	0	2,818	0
58034. FRA France .....	XXX	98,227	0	0	0	98,227	(8)
58035. GBR United Kingdom .....	XXX	112,518	0	0	(26)	112,492	(16)
58036. GHA Ghana .....	XXX	552	0	0	0	552	0
58037. GRC Greece .....	XXX	42,627	0	0	0	42,627	6
58038. HKG Hong Kong, Special Administrative Region of China .....	XXX	111,287	0	0	0	111,287	44
58039. HND Honduras .....	XXX	2,926	0	0	0	2,926	0
58040. HTI Haiti .....	XXX	328	0	0	0	328	0
58041. IDN Indonesia .....	XXX	5,764	0	0	0	5,764	0
58042. IND India .....	XXX	2,566	0	0	0	2,566	0
58043. IRL Ireland .....	XXX	14,023	0	577	0	14,600	0
58044. ISR Israel .....	XXX	124,717	0	0	0	124,717	(32)
58045. ITA Italy .....	XXX	12,113	0	0	0	12,113	3
58046. JAM Jamaica .....	XXX	6,887	0	0	0	6,887	0
58047. JPN Japan .....	XXX	67,358	0	0	0	67,358	4
58048. KEN Kenya .....	XXX	119	0	0	0	119	0
58049. KOR Korea, Republic of .....	XXX	5,766	0	0	0	5,766	15
58050. KWT Kuwait .....	XXX	2,077	0	0	0	2,077	0
58051. LUX Luxembourg .....	XXX	5,028	0	0	0	5,028	4
58052. MCO Monaco .....	XXX	25,274	0	0	0	25,274	3
58053. MEX Mexico .....	XXX	76,417	0	0	0	76,417	12

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
		2 Life Insurance Premiums	3 Annuity Considerations				
58054. MLT Malta	XXX	2,008	.0	.0	0	2,008	.0
58055. MYS Malaysia	XXX	3,197	.0	.0	0	3,197	.0
58056. NIC Nicaragua	XXX	80	.0	.0	0	80	.0
58057. NLD Netherlands	XXX	20,793	.0	.0	0	20,793	.0
58058. NOR Norway	XXX	2,074	.0	.0	0	2,074	.0
58059. NZL New Zealand	XXX	1,655	.0	.0	0	1,655	.0
58060. PAK Pakistan	XXX	(937)	.0	.0	0	(937)	.2
58061. PLW Palau	XXX	.0	(14)	.0	0	(14)	.0
58062. PAN Panama	XXX	.0	5,383	.0	5,147,191	5,152,574	664,200
58063. PHL Phillipines	XXX	38,655	.0	.0	0	38,655	.2
58064. POL Poland	XXX	347	.0	.0	0	347	.0
58065. PRT Portugal	XXX	17,187	.0	.0	0	17,187	.0
58066. ROM Romania	XXX	98	.0	.0	0	98	.0
58067. SGP Singapore	XXX	22,773	.0	.0	0	22,773	.1
58068. SWE Sweden	XXX	1,384	.0	.0	0	1,384	.0
58069. SWZ Swaziland	XXX	7,484	.0	.0	0	7,484	.0
58070. THA Thailand	XXX	4,534	.0	.0	0	4,534	.0
58071. TTO Trinidad and Tobago	XXX	3,984	.0	.0	0	3,984	.0
58072. TUR Turkey	XXX	214	.0	.0	0	214	.0
58073. TWN Taiwan, Republic of China	XXX	76,828	.0	.0	0	76,828	.3
58074. VEN Venezuela	XXX	1,002	.0	.0	0	1,002	.0
58075. VGB British Virgin Islands	XXX	59,599	.0	.0	0	59,599	.0
58076. VUT Vanuatu	XXX	515	.0	.0	0	515	.0
58077. ZAF South Africa	XXX	1,710	.0	.0	0	1,710	.0
58078. ZZZ Other Alien	XXX	7,045,876	(1)	6,338,724	0	13,384,599	(40)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	9,928,333	5,222	6,339,396	5,147,165	21,420,116	664,193



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

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	532,212,048	531,130,822
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
2.2 Additional investment made after acquisition .....	36,875,748	42,834,671
3. Current year change in encumbrances .....	96,461,700	642,234
4. Total gain (loss) on disposals .....	10,639,374	195,773
5. Deduct amounts received on disposals .....	168,362,249	195,773
6. Total foreign exchange change in book/adjusted carrying value .....	0	0
7. Deduct current year's other than temporary impairment recognized .....	0	0
8. Deduct current year's depreciation .....	20,840,378	42,395,679
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	486,986,243	532,212,048
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	486,986,243	532,212,048

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	21,428,805,334	19,139,750,849
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,024,675,034	4,743,432,334
2.2 Additional investment made after acquisition .....	144,658,763	526,112,143
3. Capitalized deferred interest and other .....	0	3,502,709
4. Accrual of discount .....	679,347	1,325,882
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	6,576,111	(21,080,631)
7. Deduct amounts received on disposals .....	1,450,732,143	3,023,348,357
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	2,192,876	3,895,865
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	(85,586,066)	63,006,270
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	21,066,883,504	21,428,805,334
12. Total valuation allowance .....	0	0
13. Subtotal (Line 11 plus Line 12) .....	21,066,883,504	21,428,805,334
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	21,066,883,504	21,428,805,334

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	6,568,858,994	5,483,374,179
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	293,561,022	581,165,927
2.2 Additional investment made after acquisition .....	270,871,728	932,092,652
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	167,547	307,955
5. Unrealized valuation increase (decrease) .....	(84,608,592)	226,968,556
6. Total gain (loss) on disposals .....	(3,028,234)	(20,514,557)
7. Deduct amounts received on disposals .....	286,089,560	647,315,308
8. Deduct amortization of premium and depreciation .....	348,979	262,948
9. Total foreign exchange change in book/adjusted carrying value .....	852,132	18,770,943
10. Deduct current year's other than temporary impairment recognized .....	0	5,728,405
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	6,760,236,058	6,568,858,994
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	6,760,236,058	6,568,858,994

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	97,725,031,206	91,686,436,617
2. Cost of bonds and stocks acquired .....	11,336,266,243	19,746,524,675
3. Accrual of discount .....	107,941,251	260,995,922
4. Unrealized valuation increase (decrease) .....	(562,349,225)	997,695,918
5. Total gain (loss) on disposals .....	162,507,838	62,617,065
6. Deduct consideration for bonds and stocks disposed of .....	6,323,257,466	14,980,218,060
7. Deduct amortization of premium .....	76,534,333	174,164,430
8. Total foreign exchange change in book/adjusted carrying value .....	(220,196,358)	127,312,039
9. Deduct current year's other than temporary impairment recognized .....	86,763,264	96,979,372
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	15,394,067	94,810,831
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	102,078,039,961	97,725,031,206
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	102,078,039,961	97,725,031,206

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

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	66,240,058,367	25,289,971,556	23,394,108,379	(1,630,920,018)	66,240,058,367	66,505,001,526	0	63,478,898,809
2. NAIC 2 (a) .....	28,291,409,324	1,041,542,525	1,748,059,555	957,295,366	28,291,409,324	28,542,187,660	0	26,390,787,175
3. NAIC 3 (a) .....	2,916,360,137	29,225,324	107,663,323	804,067,558	2,916,360,137	3,641,989,696	0	2,778,677,269
4. NAIC 4 (a) .....	1,713,476,187	44,322,249	41,193,088	(2,973,262)	1,713,476,187	1,713,632,086	0	1,604,505,270
5. NAIC 5 (a) .....	412,412,248	1,131,615	9,984,802	51,502,160	412,412,248	455,061,221	0	461,751,117
6. NAIC 6 (a) .....	35,050,908	390,535	5,170,074	10,617,395	35,050,908	40,888,764	0	37,079,715
7. Total Bonds	99,608,767,171	26,406,583,804	25,306,179,221	189,589,199	99,608,767,171	100,898,760,952	0	94,751,699,355
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	22,000,000	0	19,883,325	(2,116,675)	22,000,000	0	0	79,200,000
9. NAIC 2 .....	57,371,259	0	32,494,700	2,116,675	57,371,259	26,993,234	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 .....	15,764,892	294,751	30,057	80,286	15,764,892	16,109,872	0	11,640,913
13. NAIC 6 .....	4,513,470	0	1	1,024,269	4,513,470	5,537,738	0	9,572,638
14. Total Preferred Stock	99,649,621	294,751	52,408,083	1,104,555	99,649,621	48,640,844	0	100,584,810
15. Total Bonds and Preferred Stock	99,708,416,792	26,406,878,555	25,358,587,304	190,693,754	99,708,416,792	100,947,401,797	0	94,852,284,165

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

NAIC 1 \$ 5,714,869,371 ; NAIC 2 \$ 326,594,977 ; NAIC 3 \$ 129,099,640 ; NAIC 4 \$ 5,424,473 ; NAIC 5 \$ 318,977 ; NAIC 6 \$ 856,870

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	3,485,278,225	xxx	3,482,260,031	4,887,630	997,799

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	865,156,580	1,349,894,339
2. Cost of short-term investments acquired .....	3,921,691,553	2,519,446,552
3. Accrual of discount .....	7,188,681	19,109,298
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	1,486,912	146,228
6. Deduct consideration received on disposals .....	1,309,596,992	3,022,762,080
7. Deduct amortization of premium .....	466,631	725,611
8. Total foreign exchange change in book/adjusted carrying value .....	(66,350)	47,854
9. Deduct current year's other than temporary impairment recognized .....	115,527	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,485,278,226	865,156,580
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,485,278,226	865,156,580

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	2,125,825,713
2. Cost Paid/(Consideration Received) on additions	107,755,968
3. Unrealized Valuation increase/(decrease)	844,758,371
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	193,227,992
6. Considerations received/(paid) on terminations	271,498,518
7. Amortization	(7,174,685)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	15,863,772
9. Total foreign exchange change in Book/Adjusted Carrying Value	282,315,100
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,291,073,713
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,291,073,713

**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)	5,030,000
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	360,407
3.14 Section 1, Column 18, prior year	(126,153,971)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	360,407
3.24 Section 1, Column 19, prior year	(126,153,971)
3.25 SSAP No. 108 adjustments	0
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	786,550,015
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	786,550,015
4.23 SSAP No. 108 adjustments	0
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)	5,030,000
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	5,030,000

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								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	2,390,410	3,000,850	08/06/2015	09/20/2020	Credit Default Swap - 110196CM	(16,571)	2,074	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	2,398,555	2,999,834
105756K#6			0	2,473,264	3,125,101			617482-V9-2	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	2FE	2,481,691	3,124,043
195325M*3	Corporate Bond First to Default	2	8,000,000	535,642	658,885	08/06/2015	09/20/2020	Credit Default Swap - 110194CM	(13,334)	11,115	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	536,471	658,113
195325M*3			0	5,772,203	6,264,529				0	0	709224-0G-7	PENNSYLVANIA ST TURNPIKE COMM CORP	1FE	5,781,137	6,257,185
195325M*3			0	2,307,769	2,558,195				0	0	84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE	2FE	2,311,341	2,555,196
715638K#0	Corporate Bond First to Default	2	12,000,000	269,768	373,066	08/06/2015	09/20/2020	Credit Default Swap - 110189CM	(11,141)	21,822	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1FE	270,000	372,559
715638K#0			0	7,371,770	9,196,816				0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	7,378,097	9,184,312
715638K#0			0	1,523,880	1,954,397				0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,525,188	1,951,740
715638K#0			0	2,217,495	2,634,877				0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,219,398	2,631,295
715638K#0			0	68,739	82,391				0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,798	82,279
715638K#0			0	1,530,419	1,808,666				0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,531,732	1,806,207
168863E#1	Corporate Bond First to Default	1	12,000,000	768,221	1,003,663	08/06/2015	09/20/2020	Credit Default Swap - 110188CM	401	22,820	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,197	1,002,186
168863E#1			0	778,006	940,921				0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,982	939,536
168863E#1			0	996,217	1,231,297				0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,186	1,229,485
168863E#1			0	899,207	1,289,964				0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	899,179	1,288,066
168863E#1			0	506,856	629,772				0	0	26442R-AB-7		1FE	506,840	628,846
168863E#1			0	3,453,928	4,152,171				0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2FE	3,453,819	4,146,061
168863E#1			0	603,981	741,017				0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	603,962	739,927
168863E#1			0	728,735	784,857				0	0	544435-C3-2	LOS ANGELES CALIF DEPT APTS A CORP	1FE	728,712	783,702
168863E#1			0	2,103,590	2,328,246				0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,103,524	2,324,820
168863E#1			0	259,360	345,366				0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,351	344,857
168863E#1			0	523,232	619,867				0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	523,215	618,954
168863E#1			0	1,152,996	1,439,800				0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,152,960	1,437,682
712219C#1	Corporate Bond First to Default	1	12,000,000	432,408	479,981	08/05/2015	09/20/2020	Credit Default Swap - 110197CM	525	24,065	00817Y-AP-3	AETNA INC CORPORATE	2FE	432,392	479,313
712219C#1			0	6,364,586	7,819,514				0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,364,354	7,808,630
712219C#1			0	832,957	1,051,212				0	0	207597-EH-4	CONNECTICUT LIGHT & PWIR CO CORPORAT	1FE	832,926	1,049,749
712219C#1			0	770,283	965,608				0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	770,255	964,264
712219C#1			0	1,049,656	733,752				0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	3FE	1,049,618	732,731
712219C#1			0	531,559	659,869				0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	531,540	658,950
712219C#1			0	613,947	760,428				0	0	717081-DT-7		1FE	613,924	759,370
712219C#1			0	652,779	773,140				0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	652,755	772,064
712219C#1			0	3,153,553	4,045,642				0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,153,438	4,040,011
70687WE#7	Corporate Bond First to Default	1	12,000,000	529,458	640,525	08/06/2015	09/20/2020	Credit Default Swap - 110190CM	(10,997)	23,565	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	529,932	639,522
70687WE#7			0	4,965,384	6,293,303				0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	2FE	4,969,825	6,283,450
70687WE#7			0	1,541,424	1,754,450				0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,542,803	1,751,703
70687WE#7			0	2,073,876	2,656,908				0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,075,731	2,652,748
70687WE#7			0	1,020,794	1,271,025				0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,021,707	1,269,035
70687WE#7			0	2,163,381	2,434,847				0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	2FE	2,165,316	2,431,034
718286E#0	Corporate Bond First to Default	2	12,000,000	2,013,781	2,607,255	08/06/2015	09/20/2020	Credit Default Swap - 110187CM	1,426	23,988	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,542	2,603,081
718286E#0			0	1,223,940	1,468,919				0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,223,796	1,466,567
718286E#0			0	1,116,259	1,305,657				0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,116,127	1,303,567
718286E#0			0	700,603	870,257				0	0	665772-CL-1	NORTHERN STATES PWR MIINN CORPORATE	1FE	700,520	868,864
718286E#0			0	518,558	601,486				0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,497	600,523
718286E#0			0	1,025,859	1,328,501				0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,025,738	1,326,374
718286E#0			0	2,672,035	3,396,076				0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,719	3,390,638
718286E#0			0	1,878,763	2,344,609				0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,878,541	2,340,855
718286E#0			0	403,377	470,247				0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	403,329	469,494
718286E#0			0	498,743	589,841				0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,684	588,897
831594C#1	Corporate Bond First to Default	1	12,000,000	992,421	1,243,344	08/06/2015	09/20/2020	Credit Default Swap - 110193CM	(3,201)	19,925	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,679	1,241,740
831594C#1			0	1,014,735	1,213,604				0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,014,998	1,212,039
831594C#1			0	1,999,480	2,763,262				0	0	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1FE	2,000,000	2,759,698
831594C#1			0	3,564,841	4,311,460				0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,565,768	4,305,898
831594C#1			0	3,057,275	3,815,354				0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,058,070	3,810,433

SI05

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
831594C#1			.0	605,828	734,527							796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	605,985	733,580
831594C#1			.0	1,076,383	1,365,450							931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,076,663	1,363,689
698299#5	Corporate Bond First to Default	2	16,000,000	1,485,635	1,668,534	08/06/2015	09/20/2020	Credit Default Swap - 110195CM	(13,232)	26,823	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,486,816	1,666,251	
698299#5			.0	3,724,030	4,603,699						010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,990	4,597,400	
698299#5			.0	616,958	734,327						037735-CN-7	APPALACHIAN PWIR CO CORPORATE	2FE	617,449	733,322	
698299#5			.0	773,207	904,838						100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	773,822	903,600	
698299#5			.0	853,617	1,011,740						210518-CY-0	Consumers Energy CORPORATE	1FE	854,296	1,010,356	
698299#5			.0	1,335,779	1,460,110						45138L-BD-4	IDAHO PWIR CO CORPORATE	1FE	1,336,840	1,458,112	
698299#5			.0	297,765	381,784						454889-AQ-9	INDIANA MICH PWIR CO CORPORATE	1FE	298,002	381,262	
698299#5			.0	414,287	506,518						455434-BS-8	INDIANAPOLIS PWIR & LT CO CORPORATE	1FE	414,616	505,825	
698299#5			.0	505,437	622,891						67021C-AJ-6	INSTAR ELECTRIC COMPANY CORPORATE	1FE	505,839	622,039	
698299#5			.0	398,437	279,518						674599-CJ-2	Occidental Pete Corp CORPORATE	3FE	398,753	279,135	
698299#5			.0	2,212,141	2,701,971						927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,900	2,698,275	
698299#5			.0	1,125,517	1,326,661						92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,126,411	1,324,846	
698299#5			.0	1,275,475	1,488,356						95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,276,489	1,486,319	
698299#5			.0	1,628,979	1,913,611						976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,630,273	1,910,993	
12574#FK8	Corporate Bond First to Default	1	50,000,000	637,519	868,622	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(1,618,914)	449,214	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	658,844	862,420	
12574#FK8			.0	6,701,522	8,759,676						12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORP	1FE	6,925,688	8,697,129	
12574#FK8			.0	1,419,284	1,612,894						13057E-BC-7	CALIFORNIA STATEWIDE CMINTYS DE CORP	1FE	1,466,759	1,601,378	
12574#FK8			.0	3,997,837	4,596,621						167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORP	1FE	4,131,565	4,563,800	
12574#FK8			.0	757,181	946,953						210518-CX-2	Consumers Energy CORPORATE	1FE	782,509	940,192	
12574#FK8			.0	978,624	1,255,845						210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,359	1,246,878	
12574#FK8			.0	3,080,286	4,052,933						341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,183,321	4,023,994	
12574#FK8			.0	959,353	1,278,469						404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,443	1,269,341	
12574#FK8			.0	499,921	627,424						438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,643	622,944	
12574#FK8			.0	9,112,583	12,150,219						46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,417,399	12,063,462	
12574#FK8			.0	1,106,567	1,429,442						595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,582	1,419,236	
12574#FK8			.0	1,505,636	1,833,453						649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,556,000	1,820,361	
12574#FK8			.0	2,201,277	2,741,509						649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,910	2,721,934	
12574#FK8			.0	3,770,551	4,910,854						89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,896,676	4,875,789	
12574#FK8			.0	7,787,445	11,011,024						91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,047,935	10,932,402	
12574#FK8			.0	2,840,002	3,646,518						914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	3,620,480	
12574#FK8			.0	1,042,456	1,189,886						93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,077,326	1,181,390	
12607#BY9	Corporate Bond First to Default	2	12,000,000	11,360,982	15,316,820	09/23/2019	12/20/2024	Credit Default Swap - 129902CM	208,776	142,555	695114-CL-0	PACIFICORP CORPORATE	1FE	11,180,524	15,195,058	
12607#BY9			.0	1,782,776	2,615,550						931142-CN-3	WAL MART STORES INC CORPORATE	1FE	1,754,458	2,564,758	
12607#BY5	Corporate Bond First to Default	2Z	40,000,000	7,956,651	10,265,536	10/07/2019	12/20/2024	Credit Default Swap - 130149CM	682,602	475,183	037389-AK-9	ACON CORP COMPANY GUARNT	2FE	7,828,677	10,172,931	
12607#BY5			.0	15,240,777	19,434,700						338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	14,995,644	19,259,381	
12607#BY5			.0	6,987,069	9,074,690						88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	6,874,689	8,992,828	
12607#BY5			.0	7,221,353	7,935,616						92343V-EK-6	Verizon Communications CORPORATE	2FE	7,105,204	7,864,029	
12607#BY5			.0	5,033,974	5,964,867						962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	4,953,008	5,911,058	
000000-00-0	Corporate Bond First to Default	2Z	356,000,000	3,139,674	3,911,968	02/07/2020	12/20/2024	Credit Default Swap - 132147CM	8,279,947	4,229,133	010392-EZ-7	ALABAMA POWER CORPORATE	1FE	3,071,194	3,878,039	
000000-00-0			.0	10,378,459	13,397,008						010392-FB-9	ALABAMA POWER CORPORATE	1FE	10,152,093	13,280,814	
000000-00-0			.0	5,087,164	6,478,418						02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	4,976,207	6,422,230	
000000-00-0			.0	3,833,104	5,449,620						04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	3,749,500	5,402,355	
000000-00-0			.0	10,350,337	13,882,628						055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREI	1FE	10,124,584	13,762,223	
000000-00-0			.0	12,241,770	14,517,945						057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	11,974,763	14,392,030	

S105.1

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0			0	19,602,800	24,366,677				0	0	071813-BG-3	BAXTER INTL INC CORPORATE	2FE	19,175,241	24,155,342
000000-00-0			0	8,494,519	9,958,998				0	0	136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	8,309,243	9,872,623
000000-00-0			0	10,566,587	13,966,090				0	0	149123-BS-9	CATERPILLAR INC CORPORATE	1FE	10,336,117	13,844,961
000000-00-0			0	147,435	171,206				0	0	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1FE	144,220	169,721
000000-00-0			0	2,962,736	4,329,136				0	0	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1FE	2,898,115	4,291,589
000000-00-0			0	5,490,565	6,995,944				0	0	209111-FA-6	CONS EDISON CO OF NY CORPORATE	2FE	5,370,810	6,935,267
000000-00-0			0	20,464,827	29,129,846				0	0	231266-LF-2	CURATORS OF THE UNIV OF MISSOURI	1FE	20,018,465	28,877,200
000000-00-0			0	943,621	1,176,871				0	0	250847-EA-4	DTE Electric Company CORPORATE	1FE	923,039	1,166,664
000000-00-0			0	1,444,814	1,496,368				0	0	254687-EP-7	WALT DISNEY COMPANY CORPORATE	1FE	1,413,301	1,483,390
000000-00-0			0	9,673,418	9,948,619				0	0	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1FE	9,462,429	9,862,333
000000-00-0			0	1,010,929	1,096,150				0	0	268317-AL-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	988,879	1,086,643
000000-00-0			0	1,069,053	1,273,135				0	0	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	2FE	1,045,736	1,262,093
000000-00-0			0	2,609,085	3,309,236				0	0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	2,552,178	3,280,534
000000-00-0			0	10,217,009	12,231,069				0	0	402479-CB-3	GULF POWER CO CORPORATE	1FE	9,994,164	12,124,988
000000-00-0			0	1,077,002	1,271,719				0	0	404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,053,512	1,280,689
000000-00-0			0	5,703,481	7,636,684				0	0	437076-BD-3	Home Depot Inc CORPORATE	1FE	5,579,081	7,570,451
000000-00-0			0	4,527,029	6,801,965				0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	4,428,289	6,742,971
000000-00-0			0	32,735,754	41,357,017				0	0	478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE	1FE	32,021,749	40,998,323
000000-00-0			0	5,347,855	6,210,607				0	0	62952E-AC-1	NVU Hospitals Center CORPORATE	1FE	5,231,212	6,156,741
000000-00-0			0	7,295,196	9,096,681				0	0	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1FE	7,136,080	9,017,784
000000-00-0			0	21,371,993	30,362,955				0	0	709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	20,905,845	30,099,614
000000-00-0			0	60,703,818	81,073,940				0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	59,379,797	80,370,778
000000-00-0			0	14,685,303	19,808,178				0	0	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1FE	14,365,000	19,636,380
000000-00-0			0	14,290,025	17,962,788				0	0	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1FE	13,978,343	17,806,995
000000-00-0			0	1,205,562	1,691,280				0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,179,267	1,676,611
000000-00-0			0	30,754,381	35,884,033				0	0	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1FE	30,083,593	35,572,808
000000-00-0			0	5,102,645	6,580,150				0	0	85771P-AQ-5	EQUINOR ASA CORP FOREIGN	1FE	4,991,350	6,523,080
000000-00-0			0	11,683,220	14,684,251				0	0	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1FE	11,428,396	14,556,893
000000-00-0			0	14,258,220	18,176,764				0	0	906548-CH-3	UNION ELECTRIC CO CORPORATE	1FE	13,947,232	18,019,115
000000-00-0			0	3,098,881	4,593,128				0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI TAX	1FE	3,031,291	4,553,291
000000-00-0			0	151,051	208,543				0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	147,756	206,735
000000-00-0			0	5,900,479	7,127,692				0	0	976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	1FE	5,771,783	7,065,872
000000-00-0	Corporate Bond First to Default	ZZ	69,000,000	100,714	152,104	02/07/2020	12/20/2029	Credit Default Swap - 132156CM	561,884	(580,583)	002819-AC-4	ABBOTT LABS CORPORATE	1FE	99,909	152,993
000000-00-0			0	4,670,235	6,687,921				0	0	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,632,872	6,727,020
000000-00-0			0	4,762,170	7,159,049				0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,724,072	7,200,902
000000-00-0			0	6,136,450	8,410,247				0	0	071813-AX-7	BAXTER INTL INC CORPORATE	2FE	6,087,357	8,459,415
000000-00-0			0	3,073,373	5,144,444				0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,048,785	5,174,520
000000-00-0			0	9,147,811	10,316,243				0	0	097023-AX-3	BOEING CO CORPORATE	2FE	9,074,626	10,376,554
000000-00-0			0	6,443	7,430				0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	6,392	7,474
000000-00-0			0	696,406	709,859				0	0	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1FE	690,835	714,009
000000-00-0			0	3,064,604	4,542,546				0	0	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	3,040,087	4,569,102
000000-00-0			0	15,325,650	22,283,234				0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	15,203,042	22,423,565
000000-00-0			0	5,000,784	7,165,123				0	0	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	4,960,776	7,207,012
000000-00-0			0	6,619,904	9,955,858				0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,566,943	10,014,062
000000-00-0			0	4,818,839	7,068,985				0	0	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,780,287	7,110,311
000000-00-0			0	2,433,080	3,270,026				0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2FE	2,413,615	3,289,143
000000-00-0			0	4,377,272	6,426,506				0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,342,252	6,464,076

S105.2

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
000000-00-0	Corporate Bond First to Default	ZZ	260,000,000	5,049,630	7,598,395	06/16/2020	06/20/2025	Credit Default Swap - 134809CM	4,108,032	3,039,387	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1FE	4,972,573	7,537,580
000000-00-0			0	67	64				0	0	13063B-FV-9	CALIFORNIA ST CORP MUNI	1FE	66	64
000000-00-0			0	5,904,454	7,060,696				0	0	141781-AE-4	Cargill Inc SENIOR NOTES 144A	1FE	5,814,353	7,004,186
000000-00-0			0	8,615,104	12,930,222				0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,483,640	12,826,734
000000-00-0			0	4,830,450	6,786,922				0	0	20030N-AM-3	COMCAST CORP CORPORATE	1FE	4,756,738	6,732,602
000000-00-0			0	1,012,666	1,359,956				0	0	202795-HG-8	COMMONWEALTH EDISON SECURED	1FE	997,213	1,349,072
000000-00-0			0	16,088,212	24,294,619				0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	15,842,709	24,100,175
000000-00-0			0	6,585,605	7,230,445				0	0	254687-DT-0	WALT DISNEY COMPANY CORPORATE	1FE	6,485,110	7,172,576
000000-00-0			0	3,494,150	3,756,268				0	0	254687-EH-5	WALT DISNEY COMPANY CORPORATE	1FE	3,440,830	3,726,205
000000-00-0			0	6,936,231	10,335,562				0	0	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,830,386	10,252,841
000000-00-0			0	10,668,347	14,408,522				0	0	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	10,505,550	14,293,202
000000-00-0			0	7,034,428	9,617,121				0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,927,084	9,540,149
000000-00-0			0	4,829,681	7,157,820				0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,755,981	7,100,532
000000-00-0			0	6,059,614	8,626,430				0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	5,967,146	8,557,387
000000-00-0			0	15,206,915	19,497,503				0	0	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1FE	14,974,861	19,341,453
000000-00-0			0	3,037,591	4,485,422				0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,991,238	4,449,523
000000-00-0			0	5,962,918	7,930,058				0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,871,925	7,866,590
000000-00-0			0	9,480	10,952				0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	9,335	10,865
000000-00-0			0	2,045,215	2,904,872				0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	2,014,005	2,881,623
000000-00-0			0	5,052,527	7,064,345				0	0	455434-BH-2	INDIANAPOLIS PIHR & LT CO CORPORATE	1FE	4,975,427	7,007,805
000000-00-0			0	192,771	244,962				0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	189,829	243,002
000000-00-0			0	19,388,935	29,238,916				0	0	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1FE	19,093,064	29,004,901
000000-00-0			0	467,139	1,267,323				0	0	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUAR	1FE	460,011	1,257,180
000000-00-0			0	8,111,011	12,050,183				0	0	589331-AQ-0	MERCK AND CO CORPORATE	1FE	7,987,239	11,953,739
000000-00-0			0	5,459,335	8,004,007				0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	5,376,027	7,939,946
000000-00-0			0	10,075	9,819				0	0	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	9,921	9,740
000000-00-0			0	2,845,928	4,511,872				0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1FE	2,802,500	4,475,760
000000-00-0			0	5,383,087	7,116,080				0	0	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,300,942	7,059,126
000000-00-0			0	15,227,655	22,233,822				0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	14,995,284	22,055,871
000000-00-0			0	5,902,182	8,494,241				0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,812,116	8,426,256
000000-00-0			0	10,967,360	16,442,624				0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	16,311,024
000000-00-0			0	2,996,720	3,561,907				0	0	713448-EE-4	PEPSICO INC CORPORATE	1FE	2,950,991	3,533,399
000000-00-0			0	10,948,674	15,730,463				0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	10,781,600	15,604,563
000000-00-0			0	7,616,222	10,094,795				0	0	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1FE	7,500,000	10,014,000
000000-00-0			0	4,553,494	6,995,084				0	0	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,484,009	6,939,098
000000-00-0			0	3,046,489	4,086,577				0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	4,053,870
000000-00-0			0	13,541,576	20,048,850				0	0	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	13,334,934	19,888,388
000000-00-0			0	5,125,973	6,848,035				0	0	797440-BJ-2	San Diego Gas Electric Engine CORPO	1FE	5,047,752	6,793,227
000000-00-0			0	4,833,449	6,827,520				0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	1FE	4,759,691	6,772,875
000000-00-0			0	4,842,846	6,358,323				0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,768,945	6,307,434
000000-00-0			0	5,321,318	6,816,633				0	0	872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES	1FE	5,240,116	6,762,076
000000-00-0			0	1,228,582	1,758,479				0	0	87612E-AR-7	TARGET CORP CORPORATE	1FE	1,209,834	1,744,405
000000-00-0			0	5,071,232	7,253,873				0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	1FE	4,993,846	7,195,816

S105.3



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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
000000-00-0			0	3,032,240	4,381,766				0	0	0	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1FE	2,985,969	4,346,696
000000-00-0			0	4,364,404	5,935,712				0	0	0	929766-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	4,297,804	5,888,205
000000-00-0	Corporate Bond First to Default	2Z	0	304,265	385,576				0	0	0	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	299,622	382,490
000000-00-0			800,000,000	16,050,058	23,184,387	06/29/2020	06/20/2025	Credit Default Swap - 134960CM	7,942,155	9,351,960	0	002824-AY-6	ABBOTT LABORATORIES CORPORATE	1FE	15,898,064	22,988,547
000000-00-0			0	8,806,733	10,904,688				0	0	0	010392-FF-0	ALABAMA POWER CORPORATE	1FE	8,723,334	10,812,576
000000-00-0			0	21,134,500	24,767,259				0	0	0	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	2FE	20,934,357	24,558,048
000000-00-0			0	9,879,624	14,390,985				0	0	0	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1FE	9,786,064	14,269,423
000000-00-0			0	3,249,785	3,804,479				0	0	0	05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT	1FE	3,219,010	3,772,342
000000-00-0			0	8,659,079	11,770,938				0	0	0	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	8,577,078	11,671,508
000000-00-0			0	25,998,946	35,775,349				0	0	0	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1FE	25,752,737	35,473,152
000000-00-0			0	3,533,462	5,076,265				0	0	0	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1FE	3,500,000	5,033,385
000000-00-0			0	28,923,909	34,120,429				0	0	0	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPOR	1FE	28,650,000	33,832,211
000000-00-0			0	2,529,707	3,363,928				0	0	0	20825C-AQ-7	Conocophillips CORPORATE	1FE	2,505,751	3,335,513
000000-00-0			0	739,840	940,683				0	0	0	209111-ES-8	CONS EDISON CO OF NY CORPORATE	2FE	732,834	932,737
000000-00-0			0	16,775,908	22,516,591				0	0	0	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2FE	16,617,041	22,326,392
000000-00-0			0	4,744,126	6,853,939				0	0	0	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1FE	4,699,199	6,796,044
000000-00-0			0	4,483,675	5,582,321				0	0	0	21987B-AK-4	CODELCO INC CORP FOREIGN	1FE	4,441,215	5,535,166
000000-00-0			0	10,535,642	14,015,316				0	0	0	223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREI	1FE	10,435,870	13,896,928
000000-00-0			0	22,074,390	31,463,401				0	0	0	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1FE	21,865,346	31,197,627
000000-00-0			0	12,213,158	16,601,301				0	0	0	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1FE	12,097,500	16,461,069
000000-00-0			0	4,312,434	5,879,655				0	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,271,595	5,829,989
000000-00-0			0	20,145,835	26,457,140				0	0	0	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	1FE	19,955,054	26,233,655
000000-00-0			0	10,979,891	15,551,691				0	0	0	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1FE	10,875,912	15,420,324
000000-00-0			0	5,156,764	7,178,928				0	0	0	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,107,929	7,118,287
000000-00-0			0	2,947,654	4,159,312				0	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1FE	2,919,740	4,124,178
000000-00-0			0	15,194,523	17,519,639				0	0	0	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1FE	15,050,631	17,371,650
000000-00-0			0	9,742,322	13,913,460				0	0	0	437076-AJ-6	Home Depot Inc CORPORATE	1FE	9,650,062	13,795,932
000000-00-0			0	4,049,631	5,745,422				0	0	0	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	4,011,281	5,696,890
000000-00-0			0	13,124,287	14,801,378				0	0	0	462466-ER-0	IOWA FIN AUTH HEALTH FACTS CORP SINK	1FE	13,000,000	14,676,350
000000-00-0			0	5,782,046	7,784,290				0	0	0	46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	1FE	5,727,290	7,718,535
000000-00-0			0	17,760,967	25,106,808				0	0	0	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1FE	17,592,771	24,894,730
000000-00-0			0	3,224,772	4,433,590				0	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	1FE	3,194,234	4,396,140
000000-00-0			0	4,643,978	6,971,818				0	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1FE	4,600,000	6,912,926
000000-00-0			0	29,418,842	37,489,458				0	0	0	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1FE	29,140,246	37,172,782
000000-00-0			0	10,726,605	13,886,085				0	0	0	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	10,625,024	13,768,789
000000-00-0			0	7,066,924	8,526,272				0	0	0	57604P-SP-5	MASSACHUSETTS ST WTR POLLN ABA CORP	1FE	7,000,000	8,454,250
000000-00-0			0	7,961,524	11,575,973				0	0	0	585055-AT-3	MEDTRONIC INC CORPORATE	1FE	7,886,128	11,478,190
000000-00-0			0	21,940,128	29,027,099				0	0	0	59156R-AY-4	METLFIE INC CORPORATE	1FE	21,732,356	28,781,905
000000-00-0			0	12,163,926	15,948,316				0	0	0	60636W-NJ-5	MISSOURI ST HIWY & TRANSN COMMN CORP	1FE	12,048,734	15,813,600
000000-00-0			0	1,913,073	2,500,324				0	0	0	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	1,894,956	2,479,204
000000-00-0			0	23,219,892	29,280,233				0	0	0	64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN	1FE	23,000,000	29,032,901
000000-00-0			0	21,119,681	27,514,063				0	0	0	64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI	1FE	20,919,678	27,281,650

S1054

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
000000-00-0			0	18,674,346	25,081,943				0	0	0	64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxa	1FE	18,497,500	24,870,074
000000-00-0			0	5,105,175	7,079,349				0	0	0	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1FE	5,056,829	7,019,550
000000-00-0			0	1,195,448	1,642,587				0	0	0	67021C-AF-4	INSTAR ELECTRIC COMPANY CORPORATE	1FE	1,184,127	1,628,712
000000-00-0			0	9,867,249	12,243,662				0	0	0	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1FE	9,773,806	12,140,239
000000-00-0			0	10,007,058	14,726,315				0	0	0	713448-BP-2	PEPSICO INC CORPORATE	1FE	9,912,291	14,601,921
000000-00-0			0	17,997,190	25,543,270				0	0	0	717081-CY-7	PFIZER INC CORPORATE	1FE	17,826,757	25,327,504
000000-00-0			0	25,239,013	31,161,977				0	0	0	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1FE	25,000,000	30,898,750
000000-00-0			0	2,325,021	3,313,301				0	0	0	740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORP	1FE	2,303,003	3,285,313
000000-00-0			0	10,612,072	13,578,503				0	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	10,511,576	13,463,805
000000-00-0			0	6,862,561	9,041,484				0	0	0	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1FE	6,797,572	8,965,110
000000-00-0			0	10,089,867	14,115,460				0	0	0	767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREI	1FE	9,994,316	13,996,226
000000-00-0			0	39,378,097	52,664,629				0	0	0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1FE	39,005,187	52,219,768
000000-00-0			0	14,129,078	16,975,877				0	0	0	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1FE	13,995,276	16,832,480
000000-00-0			0	24,433,634	34,636,073				0	0	0	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1FE	24,202,248	34,343,500
000000-00-0			0	4,551,327	5,936,006				0	0	0	82937A-AB-9	SINOHEM OVERSEAS CAP CORP FOREIGN	1FE	4,508,226	5,885,865
000000-00-0			0	3,741,355	5,163,366				0	0	0	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1FE	3,705,924	5,119,751
000000-00-0			0	20,328,997	22,380,248				0	0	0	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	20,136,482	22,191,200
000000-00-0			0	3,398,395	4,461,783				0	0	0	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1FE	3,366,212	4,424,094
000000-00-0			0	22,668,112	29,248,091				0	0	0	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1FE	22,453,445	29,001,031
000000-00-0			0	11,176,350	14,800,999				0	0	0	854502-AA-9	STANLEY BLACK & DECKER INC CORPORAT	2FE	11,070,510	14,675,974
000000-00-0			0	18,677,172	25,167,105				0	0	0	85771P-AC-6	EQUINOR ASA CORP FOREIGN	1FE	18,500,300	24,954,517
000000-00-0			0	16,655,225	24,652,422				0	0	0	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1FE	16,497,500	24,444,182
000000-00-0			0	16,781,269	21,765,968				0	0	0	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	16,622,351	21,522,109
000000-00-0			0	6,392,086	8,589,371				0	0	0	91324P-BK-7	UNITEHEALTH GROUP INC CORPORATE	1FE	6,331,553	8,516,816
000000-00-0			0	6,052,826	6,974,518				0	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,506	6,915,604
000000-00-0			0	9,136,523	12,920,136				0	0	0	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1FE	9,050,000	12,810,999
000000-00-0			0	18,660,242	24,500,904				0	0	0	927804-FE-9	Virginia Electric Power CORPORATE	2FE	18,483,530	24,293,944
000000-00-0			0	4,939,794	6,539,123				0	0	0	929903-AM-4	WACHOVIA CORP BOND	2FE	4,893,014	6,483,886
000000-00-0			0	10,287,069	15,146,571				0	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,189,651	15,018,627
000000-00-0			0	16,375,297	20,691,519				0	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,220,224	20,516,737
000000-00-0	Corporate Bond First to Default	ZZ	170,000,000	17,272,068	20,325,023	06/29/2020	06/20/2030	Credit Default Swap - 134961CM	(2,293,532)	(1,810,845)	0	01959L-AA-0	Allina Health System CORPORATE	1FE	17,501,206	20,497,412
000000-00-0			0	5,335,285	6,282,059				0	0	0	05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT	1FE	5,406,065	6,335,341
000000-00-0			0	13,508,428	19,165,275				0	0	0	110122-BU-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	13,887,636	19,327,827
000000-00-0			0	3,730,516	4,297,947				0	0	0	114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP	1FE	3,780,006	4,334,400
000000-00-0			0	9,887,169	10,922,857				0	0	0	13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP	1FE	10,018,336	11,015,500
000000-00-0			0	35,722,623	47,003,683				0	0	0	191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FORE	1FE	36,196,533	47,402,350
000000-00-0			0	14,292,765	18,217,304				0	0	0	20030N-AC-5	COMCAST CORP COMPANY GUARINT	1FE	14,482,378	18,371,817
000000-00-0			0	1,504,867	1,815,508				0	0	0	21987B-AX-6	CODELCO INC GOVT FOREIGN	1FE	1,524,831	1,830,906
000000-00-0			0	6,589,330	8,691,310				0	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	6,676,747	8,765,026
000000-00-0			0	7,401,805	8,059,617				0	0	0	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	7,500,000	8,127,975
000000-00-0			0	1,666,729	2,029,419				0	0	0	540424-AP-3	LLOEWS CORP CORP	1FE	1,688,840	2,046,632
000000-00-0			0	6,440,816	8,644,295				0	0	0	585055-AT-3	MEDTRONIC INC CORPORATE	1FE	6,526,262	8,717,613
000000-00-0			0	1,047,894	1,214,766				0	0	0	62983P-AA-3	NAKILAT CORP SINKING FUND FRGN	1FE	1,061,796	1,225,069
000000-00-0			0	6,908,242	8,771,364				0	0	0	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP	1FE	6,999,890	8,845,760
000000-00-0			0	29,064,421	31,040,084				0	0	0	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1FE	29,450,000	31,303,354

S105.5

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

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
000000-00-0			0	2,944,770	3,863,602				0			69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	2,983,836	3,896,372
000000-00-0			0	7,853,987	11,142,880				0			89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	7,958,181	11,237,390
000000-00-0			0	1,711,422	2,015,543				0			94974B-FP-0	Wells Fargo & Co NT CORPORATE	2FE	1,734,127	2,032,638
<b>9999999999 - Totals</b>				1,941,532,513	2,550,366,273	XXX	XXX	XXX	17,804,823	15,472,200	XXX	XXX	XXX	XXX	1,923,727,690	2,534,894,073

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

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	15	1,050,487,314	24	1,461,367,246	0	0	0	0	15	1,050,487,314
2. Add: Opened or Acquired Transactions .....	11	1,394,786,911	3	1,280,790,389	0	0	0	0	14	2,675,577,300
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions .....	2	186,150,776	10	458,566,507	0	0	0	0	12	644,717,283
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX	797,756,203	XXX	342,058,615	XXX	0	XXX	0	XXX	1,139,814,818
7. Ending Inventory .....	24	1,461,367,246	17	1,941,532,513	0	0	0	0	17	1,941,532,513

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

**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.....	3,291,073,721
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,030,000
3. Total (Line 1 plus Line 2).....	3,296,103,721
4. Part D, Section 1, Column 5.....	6,781,871,249
5. Part D, Section 1, Column 6.....	(3,485,767,529)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	4,676,444,706
8. Part B, Section 1, Column 13.....	(24,274,216)
9. Total (Line 7 plus Line 8).....	4,652,170,491
10. Part D, Section 1, Column 8.....	8,214,787,479
11. Part D, Section 1, Column 9.....	(3,562,616,988)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	2,722,803,925
14. Part B, Section 1, Column 20.....	270,750,900
15. Part D, Section 1, Column 11.....	2,993,554,825
16. Total (Line 13 plus Line 14 minus Line 15).....	0

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	4,571,518,109	2,670,766,324
2. Cost of cash equivalents acquired .....	50,459,297,684	86,368,546,222
3. Accrual of discount .....	17,625,570	28,835,851
4. Unrealized valuation increase (decrease) .....	409,174	(51,206)
5. Total gain (loss) on disposals .....	397,030	238,552
6. Deduct consideration received on disposals .....	51,450,464,907	84,496,319,665
7. Deduct amortization of premium .....	178,141	60,235
8. Total foreign exchange change in book/adjusted carrying value .....	(2,417)	5,395
9. Deduct current year's other than temporary impairment recognized .....	0	443,130
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,598,602,102	4,571,518,109
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,598,602,102	4,571,518,109

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

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	6,049
293400, Retail	Chicago	IL	12/30/2012		0	0	0	693,102
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	9,550
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	19,210,183
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	77,196
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	1,805
Block 143 Land	Newark	NJ	05/09/2018		0	0	0	598
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	373,686
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	480,030
Office Building	Scranton	PA	02/01/2006		0	0	0	1,000
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	682,981
<b>0199999. Acquired by Purchase</b>					0	0	0	21,536,180
<b>0399999 - Totals</b>					0	0	0	21,536,180

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred	
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value								
293600, Retail	Coral Gables	FL	05/21/2020	Alpha Z Miami Retail 2 LLC	11,941,839	0	12,221,681	77,475	0	22,000,000	21,922,525	0	33,935,719	44,575,093	0	10,639,374	10,639,374	1,688,174	115,256	
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	31,490
<b>0199999. Property Disposed</b>					11,941,839	0	12,221,681	77,475	0	22,000,000	21,922,525	0	33,935,719	44,575,093	0	10,639,374	10,639,374	1,688,174	146,746	
221000, Residential	New York	NY	06/04/2020	Transfer to SCHBA	49,804,695	0	50,280,838	248,719	0	74,280,021	74,031,302	0	123,787,156	123,787,156	0	0	0	1,801,483	851,399	
<b>0299999. Property Transferred</b>					49,804,695	0	50,280,838	248,719	0	74,280,021	74,031,302	0	123,787,156	123,787,156	0	0	0	1,801,483	851,399	
<b>0399999 - Totals</b>					61,746,534	0	62,502,519	326,194	0	96,280,021	95,953,827	0	157,722,875	168,362,249	0	10,639,374	10,639,374	3,489,657	998,145	

E01

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

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
717611874	MARION	AR		05/15/2020	3.250	3,000,000	.0	5,000,000
717611656	NEWPORT	AR		06/02/2020	2.900	20,225,000	.0	35,021,119
717611895	WILSON	AR		06/25/2020	3.340	20,000,000	.0	33,537,644
717611916	WILSON	AR		06/25/2020	3.340	30,000,000	.0	50,306,467
717611872	BAKERSFIELD	CA		04/28/2020	3.500	6,921,815	.0	11,984,310
717611900	NAPA	CA		05/14/2020	4.000	6,600,000	.0	25,727,179
717611901	OAKVILLE	CA		06/16/2020	3.500	4,000,000	.0	30,405,387
717611860	PASKENTA	CA		06/16/2020	3.020	1,084,000	.0	2,273,146
717611862	WILLIAMS	CA		06/16/2020	3.020	1,415,000	.0	2,965,000
717611870	GREENVILLE	MS		05/06/2020	3.300	6,750,000	.0	17,124,270
717611866	BAKER CITY	OR		05/13/2020	3.020	7,000,000	.0	17,446,220
717611825	BREWSTER	WA		06/04/2020	4.500	118,035,000	.0	220,402,885
717611826	BREWSTER	WA		06/04/2020	3.250	16,000,000	.0	29,876,263
<b>0199999. Mortgages in good standing - Farm Mortgages</b>						<b>241,030,815</b>	<b>0</b>	<b>482,069,890</b>
752200007	BRISBANE	AUS		10/16/2019	5.500	.0	1,906,810	52,502,377
752200001	MELBOURNE	AUS		04/08/2019	1.890	.0	134,317	114,000,655
752200003	SYDNEY	AUS		07/26/2019	4.750	.0	5,994,262	94,248,765
752200006	SYDNEY	AUS		10/04/2019	6.000	.0	2,021,357	31,376,921
706110294	CHANDLER	AZ		04/06/2017	4.160	.0	264,818	17,778,789
706110860	GLENDALE	AZ		08/29/2019	2.677	.0	392,643	11,022,630
706110101	BUENA PARK	CA		09/01/2019	3.210	.0	1,587,501	5,452,436
706110238	COSTA MESA	CA		12/28/2016	3.190	.0	4,662,759	77,905,184
706110037	DANVILLE	CA		03/31/2016	3.500	.0	2,647,883	86,071,467
706110203	DANVILLE	CA		05/22/2017	4.280	.0	2,642,921	9,191,189
706110376	IRVINE	CA		08/15/2017	3.520	.0	2,726,700	38,851,144
706110081	PLEASANTON	CA		04/29/2016	3.790	.0	4,862,570	47,022,156
706110158	POMONA	CA		06/30/2016	3.180	.0	2,372,993	19,592,311
706111057	RANCHO CUCAMONGA	CA		04/28/2020	3.200	76,461,000	.0	113,400,005
706109797	REDWOOD CITY	CA		05/13/2015	3.680	.0	3,323,061	10,877,545
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	.0	11,935,623	29,667,183
706110481	SANTA CLARA	CA		03/06/2018	3.620	.0	927,674	110,074,130
706110533	SANTA CLARITA	CA		03/30/2018	2.198	.0	130,234	16,104,092
706108728	THOUSAND OAKS	CA		05/17/2012	4.110	.0	262,147	131,520,734
706110297	AURORA	CO		04/06/2017	4.160	.0	213,201	12,308,008
706111048	AURORA	CO		05/28/2020	2.950	22,567,500	.0	31,811,382
706110085	HIGHLANDS RANCH	CO		06/09/2016	3.720	.0	1,996,720	27,867,459
706108384	DANBURY	CT		05/01/2019	5.500	.0	21,594	23,100,049
706108396	DANBURY	CT		05/01/2019	5.500	.0	1,979	2,116,649
706108397	DANBURY	CT		05/01/2019	5.500	.0	1,004	1,074,138
706110266	TAMPA	FL		02/28/2017	3.860	.0	2,245,185	10,388,471
706110706	ATLANTA	GA		03/06/2019	1.827	.0	176,053	33,979,057
706110707	ATLANTA	GA		03/06/2019	1.827	.0	113,064	23,891,149
706110708	ATLANTA	GA		03/06/2019	1.777	.0	92,382	20,873,900
706110709	ATLANTA	GA		03/06/2019	1.777	.0	333,484	39,043,457
706110710	ATLANTA	GA		03/06/2019	1.877	.0	74,528	26,349,931
706110442	AURORA	IL		10/12/2017	3.440	.0	2,658,357	48,490,755
706110296	LOMBARD	IL		04/06/2017	4.160	.0	258,083	12,487,532
706110953	ERLANGER	KY		11/08/2019	3.200	.0	24,687,913	209,695,031
706109800	BOSTON	MA		06/01/2020	3.240	4,114,484	.0	7,376,967
706111045	HINGHAM	MA		04/03/2020	3.700	4,961,093	.0	7,364,915
706111044	MARSHFIELD	MA		04/03/2020	3.700	10,486,448	.0	14,408,792
706111046	WEYMOUTH	MA		04/03/2020	3.700	5,810,807	.0	7,743,411
706110295	ST LOUIS	MO		04/06/2017	4.160	.0	201,979	12,902,759
706110265	DURHAM	NC		02/28/2017	3.860	.0	1,776,580	8,348,530
706110359	FAIR LAWN	NJ		08/01/2017	3.630	.0	2,217,732	18,084,534
706109956	EAST NORTHPORT	NY		12/09/2015	3.600	.0	6,181,761	32,856,608
706110167	NEW YORK	NY		09/14/2016	3.400	.0	7,558,697	33,580,098
706110689	SHIRLEY	NY		02/15/2019	4.710	.0	5,970	36,018,754
706110038	PORTLAND	OR		03/07/2016	3.580	.0	14,834,241	60,712,022
706109865	PHILADELPHIA	PA		06/23/2015	3.480	.0	4,079,861	40,403,525
706110306	AUSTIN	TX		06/06/2017	4.680	.0	1,069,746	52,976,128
706110264	CARROLLTON	TX		02/28/2017	3.860	.0	1,467,611	7,778,351
706110122	DALLAS	TX		12/28/2016	4.650	.0	369,413	255,471,118
706111030	DALLAS	TX		01/15/2020	3.350	.0	282,679	74,919,544

E02



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

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings	
	City	State							
706110360	FRISCO	TX		08/07/2017	3.600	0	1,057,337	16,824,904	
706109538	HOUSTON	TX		07/31/2014	4.410	0	64,925	22,650,520	
706111059	HOUSTON	TX		03/12/2020	2.127	0	507,009	39,429,896	
706110261	SAN ANTONIO	TX		02/28/2017	3.860	0	1,719,937	4,459,370	
706111061	FALLS CHURCH	VA		04/08/2020	4.900	1,281,500	0	1,816,844	
706111049	GIG HARBOR	WA		04/24/2020	3.040	12,240,000	0	20,232,250	
706110033	SEATTLE	WA		06/01/2020	4.880	3,575,610	0	4,799,647	
0599999. Mortgages in good standing - Commercial mortgages-all other							141,498,442	125,065,298	2,321,296,188
752200010	WOLLONGONG	AUS		06/30/2020	9.500	0	536,202	167,949,280	
0699999. Mortgages in good standing - Mezzanine Loans							0	536,202	167,949,280
0899999. Total Mortgages in good standing							382,529,257	125,601,500	2,971,315,358
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							382,529,257	125,601,500	2,971,315,358

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					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					
717611502	FOLEY	AL		05/17/2018	06/30/2020	1,686,000	0	0	0	0	0	0	1,656,000	1,656,000	0	0	0
717611413	CASH	AR		04/03/2017	05/12/2020	1,237,861	0	0	0	0	0	0	1,100,228	1,100,228	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007	05/05/2020	393,124	0	0	0	0	0	0	373,478	373,478	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010	05/05/2020	693,082	0	0	0	0	0	0	668,229	668,229	0	0	0
717610607	WILLMOT	AR		12/07/2012	05/06/2020	1,939,882	0	0	0	0	0	0	1,903,803	1,903,803	0	0	0
717610294	PHOENIX	AZ		04/01/2016	05/22/2020	302,847	0	(378)	0	0	(378)	0	290,691	276,719	0	(13,972)	(13,972)
706108330	COMPTON	CA		05/01/2019	06/29/2020	2,468,565	0	(6,270)	0	0	(6,270)	0	2,375,303	2,151,058	0	(224,245)	(224,245)
706110490	LOS ANGELES	CA		03/08/2018	04/02/2020	46,500,000	0	0	0	0	0	0	46,500,000	46,500,000	0	0	0
706108289	MIRA LOMA	CA		05/25/2010	04/13/2020	2,492,801	0	0	0	0	0	0	2,459,941	2,459,941	0	0	0
706108983	ONTARIO	CA		11/19/2012	04/13/2020	796,051	0	0	0	0	0	0	785,810	785,810	0	0	0
717610215	OXNARD	CA		09/30/2010	06/26/2020	80,347	0	0	0	0	0	0	32,417	32,417	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011	04/28/2020	30,457,906	0	0	0	0	0	0	30,247,517	30,247,517	0	0	0
706110533	SANTA CLARITA	CA		03/30/2018	05/27/2020	10,937,308	0	0	0	0	0	0	11,163,520	11,163,520	0	0	0
717610377	WILLIAMS	CA		07/28/2011	06/17/2020	2,640,000	0	0	0	0	0	0	2,580,000	2,580,000	0	0	0
706108283	BOULDER	CO		06/02/2010	04/27/2020	23,252,401	0	0	0	0	0	0	23,046,186	23,021,475	0	(24,711)	(24,711)
706108279	WASHINGTON	DC		04/16/2010	06/09/2020	130,659,833	0	(10,402)	0	0	(10,402)	0	129,245,272	129,234,812	0	(10,460)	(10,460)
706108373	NORTH MIAMI BEACH	FL		10/14/2010	06/11/2020	985,149	0	(405)	0	0	(405)	0	451,954	451,483	0	(471)	(471)
717611294	FOLSOM	LA		10/26/2016	04/09/2020	1,100,000	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
706108481	PEABODY	MA		04/28/2011	05/07/2020	17,634,902	0	(14,161)	0	0	(14,161)	0	17,578,555	17,404,720	0	(173,835)	(173,835)
706110179	PEABODY	MA		12/15/2016	05/07/2020	5,225,005	0	(926)	0	0	(926)	0	5,221,316	5,210,000	0	(11,316)	(11,316)
706103872	LAUREL	MD		05/24/2000	06/15/2020	31,923	0	0	0	0	0	0	17,185	17,185	0	0	0
717611657	EDWARDSBURG	MI		12/10/2018	05/29/2020	2,400,000	0	0	0	0	0	0	2,400,000	2,400,000	0	0	0
717610856	BROWNTOWN	MN		07/22/2014	04/06/2020	581,403	0	0	0	0	0	0	572,036	572,036	0	0	0
717610865	SHAW	MS		07/10/2014	06/18/2020	3,210,458	0	0	0	0	0	0	3,024,057	3,024,057	0	0	0
717611173	SHAW	MS		02/26/2016	06/18/2020	463,677	0	0	0	0	0	0	450,526	450,526	0	0	0
717609445	DILLON	MT		09/30/2006	04/03/2020	21,491	0	0	0	0	0	0	21,491	21,491	0	0	0
706110719	CHARLOTTE	NC		04/11/2019	05/05/2020	32,190,000	0	0	0	0	0	0	32,190,000	32,190,000	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005	06/08/2020	434,534	0	0	0	0	0	0	109,951	109,951	0	0	0
706108282	WAYNE	NJ		06/02/2010	04/02/2020	25,590,278	0	0	0	0	0	0	25,410,253	25,383,057	0	(27,196)	(27,196)
706108562	BAYSIDE	NY		08/05/2011	04/28/2020	10,887,299	0	0	0	0	0	0	10,785,807	10,785,807	0	0	0

E02.1

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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						
717610572	BAKER CITY	OR		10/10/2012	05/13/2020	3,010,000	0	0	0	0	0	0	0	3,010,000	3,010,000	0	0	0
717611408	BAKER CITY	OR		03/15/2017	05/13/2020	710,000	0	0	0	0	0	0	0	710,000	710,000	0	0	0
706109865	PHILADELPHIA	PA		06/23/2015	06/25/2020	21,121,580	0	(1,397)	0	0	(1,397)	0	0	25,197,964	25,100,000	0	(97,964)	(97,964)
706110181	DALLAS	TX		08/01/2016	04/30/2020	9,011,700	0	0	0	0	0	0	0	9,011,700	9,011,700	0	0	0
706106611	HOUSTON	TX		06/29/2006	06/19/2020	4,011,403	0	0	0	0	0	0	0	3,760,948	3,760,948	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010	04/22/2020	15,480,538	0	0	0	0	0	0	0	15,343,249	15,326,797	0	(16,452)	(16,452)
706108285	FAIRFAX	VA		06/02/2010	04/22/2020	33,551,698	0	0	0	0	0	0	0	33,254,143	33,218,486	0	(35,657)	(35,657)
019999. Mortgages closed by repayment						444,191,046	0	(33,939)	0	0	(33,939)	0	0	444,049,530	443,413,251	0	(636,279)	(636,279)
717610759	BON SECOUR	AL		12/04/2013		0	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	0	12,000	12,000	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	0	19,646	19,646	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	0	24,852	24,852	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	0	17,193	17,193	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	0	241,667	241,667	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	0	79,650	79,650	0	0	0
717611767	DUMAS	AR		12/13/2019		0	0	0	0	0	0	0	0	168,890	168,890	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	0	6,938	6,938	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	0	22,689	22,689	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	0	33,227	33,227	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	0	9,904	9,904	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	0	75,000	75,000	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	0	690,000	690,000	0	0	0
717611468	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	0	75,790	75,790	0	0	0
717611612	WALNUT RIDGE	AR		09/19/2018		0	0	0	0	0	0	0	0	25,124	25,124	0	0	0
717611176	WYNNIE	AR		06/13/2016		0	0	0	0	0	0	0	0	98,361	98,361	0	0	0
752200007	BRISBANE	AUS		10/16/2019		0	0	0	0	0	0	0	0	5,387	5,387	5,387	0	5,387
752200003	SYDNEY	AUS		07/26/2019		0	0	0	0	0	0	0	0	35,202	35,202	35,202	0	35,202
752200006	SYDNEY	AUS		10/04/2019		0	0	0	0	0	0	0	0	(6,241)	(6,241)	(6,241)	0	(6,241)
752200010	WOLLONGONG	AUS		06/30/2020		0	0	0	0	0	0	0	0	59,527	59,527	59,527	0	59,527
706110993	CAVE CREEK	AZ		12/31/2019		0	0	0	0	0	0	0	0	12,843	12,843	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	0	129,337	129,337	0	0	0
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	0	38,912	38,912	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	0	42,385	42,385	0	0	0
706110982	GILBERT	AZ		12/31/2019		0	0	0	0	0	0	0	0	4,323	4,323	0	0	0
706110972	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	0	7,833	7,833	0	0	0
706110996	GLENDALE	AZ		12/31/2019		0	0	0	0	0	0	0	0	4,905	4,905	0	0	0
706110991	MESA	AZ		12/31/2019		0	0	0	0	0	0	0	0	4,285	4,285	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	0	25,548	25,548	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	0	83,792	83,792	0	0	0
706110987	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	0	12,328	12,328	0	0	0
706110990	PHOENIX	AZ		12/31/2019		0	0	0	0	0	0	0	0	8,470	8,470	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	0	101,010	101,010	0	0	0
706110971	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	0	20,090	20,090	0	0	0
706110978	SCOTTSDALE	AZ		12/31/2019		0	0	0	0	0	0	0	0	7,476	7,476	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	0	10,000	10,000	0	0	0
717611566	WELLTON	AZ		03/01/2018		0	0	0	0	0	0	0	0	162,500	162,500	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	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	0	133,125	133,125	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	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	0	102,912	102,912	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	0	215,367	215,367	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	0	50,199	50,199	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	0	53,609	53,609	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	0	76,637	76,637	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	0	61,108	61,108	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	0	50,123	50,123	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	0	183,500	183,500	0	0	0
717610845	BAKERSFIELD	CA		07/31/2014		0	0	0	0	0	0	0	0	210,430	210,430	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	0	219,895	219,895	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	0	65,258	65,258	0	0	0

E02.2

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					
706109617	BERKELEY	CA		10/01/2014		.0	.0	.0	.0	.0	.0	.0	32,130	32,130	.0	.0	.0
706109623	BERKELEY	CA		01/30/2015		.0	.0	.0	.0	.0	.0	.0	58,304	58,304	.0	.0	.0
706110518	BERKELEY	CA		06/05/2018		.0	.0	.0	.0	.0	.0	.0	169,849	169,849	.0	.0	.0
717611553	BIGGS	CA		05/17/2018		.0	.0	.0	.0	.0	.0	.0	54,345	54,345	.0	.0	.0
717611260	BRAWLEY	CA		08/10/2016		.0	.0	.0	.0	.0	.0	.0	128,789	128,789	.0	.0	.0
706108630	BREA	CA		11/14/2011		.0	.0	.0	.0	.0	.0	.0	126,493	126,493	.0	.0	.0
706108751	CALABASAS	CA		07/11/2012		.0	.0	.0	.0	.0	.0	.0	52,184	52,184	.0	.0	.0
706108425	CARSON	CA		12/28/2010		.0	.0	.0	.0	.0	.0	.0	22,156	22,156	.0	.0	.0
706108510	CARSON	CA		08/01/2011		.0	.0	.0	.0	.0	.0	.0	48,505	48,505	.0	.0	.0
706108838	CARSON	CA		07/19/2012		.0	.0	.0	.0	.0	.0	.0	186,023	186,023	.0	.0	.0
706110223	CARSON	CA		01/19/2017		.0	.0	.0	.0	.0	.0	.0	40,830	40,830	.0	.0	.0
706110419	CARSON	CA		03/20/2018		.0	.0	.0	.0	.0	.0	.0	71,708	71,708	.0	.0	.0
706110844	CARSON	CA		02/20/2020		.0	.0	.0	.0	.0	.0	.0	113,925	113,925	.0	.0	.0
706108749	CASTRO VALLEY	CA		10/16/2012		.0	.0	.0	.0	.0	.0	.0	57,235	57,235	.0	.0	.0
706109970	CASTRO VALLEY	CA		02/22/2016		.0	.0	.0	.0	.0	.0	.0	16,380	16,380	.0	.0	.0
706108288	CHINO	CA		05/26/2010		.0	.0	.0	.0	.0	.0	.0	252,573	252,573	.0	.0	.0
706108583	CHINO	CA		10/03/2011		.0	.0	.0	.0	.0	.0	.0	73,924	73,924	.0	.0	.0
706108584	CHINO	CA		08/15/2011		.0	.0	.0	.0	.0	.0	.0	96,168	96,168	.0	.0	.0
706108585	CHINO	CA		08/15/2011		.0	.0	.0	.0	.0	.0	.0	69,103	69,103	.0	.0	.0
706109225	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	53,597	53,597	.0	.0	.0
706109268	CHINO	CA		10/15/2013		.0	.0	.0	.0	.0	.0	.0	88,559	88,559	.0	.0	.0
706109496	CHINO	CA		12/03/2014		.0	.0	.0	.0	.0	.0	.0	45,963	45,963	.0	.0	.0
706109529	CHINO	CA		11/18/2014		.0	.0	.0	.0	.0	.0	.0	171,923	171,923	.0	.0	.0
706109530	CHINO	CA		04/01/2015		.0	.0	.0	.0	.0	.0	.0	81,696	81,696	.0	.0	.0
706109531	CHINO	CA		08/03/2015		.0	.0	.0	.0	.0	.0	.0	21,323	21,323	.0	.0	.0
706109585	CHINO	CA		07/30/2015		.0	.0	.0	.0	.0	.0	.0	7,382	7,382	.0	.0	.0
706110006	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	68,114	68,114	.0	.0	.0
706110007	CHINO	CA		04/01/2016		.0	.0	.0	.0	.0	.0	.0	44,368	44,368	.0	.0	.0
706110027	CHINO	CA		10/13/2016		.0	.0	.0	.0	.0	.0	.0	108,190	108,190	.0	.0	.0
706110221	CHINO	CA		05/31/2017		.0	.0	.0	.0	.0	.0	.0	116,410	116,410	.0	.0	.0
706110226	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	14,884	14,884	.0	.0	.0
706110227	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	14,345	14,345	.0	.0	.0
706110229	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	44,921	44,921	.0	.0	.0
706110231	CHINO	CA		06/01/2017		.0	.0	.0	.0	.0	.0	.0	13,076	13,076	.0	.0	.0
706110422	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	84,712	84,712	.0	.0	.0
706110427	CHINO	CA		10/31/2017		.0	.0	.0	.0	.0	.0	.0	82,701	82,701	.0	.0	.0
706110467	CHINO	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	31,258	31,258	.0	.0	.0
706110478	CHINO	CA		10/18/2018		.0	.0	.0	.0	.0	.0	.0	187,677	187,677	.0	.0	.0
706110622	CHINO HILLS	CA		03/04/2019		.0	.0	.0	.0	.0	.0	.0	266,393	266,393	.0	.0	.0
717611508	CHOWCHILLA	CA		12/27/2017		.0	.0	.0	.0	.0	.0	.0	80,000	80,000	.0	.0	.0
706105099	CITRUS HEIGHTS	CA		09/02/2003		.0	.0	.0	.0	.0	.0	.0	60,628	60,628	.0	.0	.0
706107461	CITY OF INDUSTRY	CA		10/04/2007		.0	.0	.0	.0	.0	.0	.0	542,858	542,858	.0	.0	.0
706108914	CITY OF INDUSTRY	CA		10/10/2012		.0	.0	.0	.0	.0	.0	.0	69,350	69,350	.0	.0	.0
706110089	CITY OF INDUSTRY	CA		07/01/2016		.0	.0	.0	.0	.0	.0	.0	54,106	54,106	.0	.0	.0
706110116	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	50,074	50,074	.0	.0	.0
706110117	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	21,991	21,991	.0	.0	.0
706110118	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	22,259	22,259	.0	.0	.0
706110120	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	18,381	18,381	.0	.0	.0
706110121	CITY OF INDUSTRY	CA		09/15/2016		.0	.0	.0	.0	.0	.0	.0	17,213	17,213	.0	.0	.0
706110465	CITY OF INDUSTRY	CA		02/08/2018		.0	.0	.0	.0	.0	.0	.0	36,513	36,513	.0	.0	.0
706110833	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	23,278	23,278	.0	.0	.0
706110834	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	21,828	21,828	.0	.0	.0
706110835	CITY OF INDUSTRY	CA		09/17/2019		.0	.0	.0	.0	.0	.0	.0	25,245	25,245	.0	.0	.0
706110836	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	6,905	6,905	.0	.0	.0
706110837	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	11,308	11,308	.0	.0	.0
706110838	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	16,413	16,413	.0	.0	.0
706110839	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	26,182	26,182	.0	.0	.0
706110840	CITY OF INDUSTRY	CA		09/16/2019		.0	.0	.0	.0	.0	.0	.0	13,928	13,928	.0	.0	.0
717611275	CLEMENTS	CA		08/19/2016		.0	.0	.0	.0	.0	.0	.0	57,247	57,247	.0	.0	.0
706102048	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	58,265	58,265	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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
706102103	COMPTON	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	51,005	51,005	.0	.0	.0
706103223	COMPTON	CA		10/22/1998		.0	.0	.0	.0	.0	.0	.0	6,013	6,013	.0	.0	.0
706103639	COMPTON	CA		09/28/1999		.0	.0	.0	.0	.0	.0	.0	43,979	43,979	.0	.0	.0
706108253	COMPTON	CA		02/10/2010		.0	.0	.0	.0	.0	.0	.0	17,552	17,552	.0	.0	.0
706108330	COMPTON	CA		05/01/2019		.0	.0	.0	.0	.0	.0	.0	39,014	39,014	.0	.0	.0
706108509	COMPTON	CA		05/05/2011		.0	.0	.0	.0	.0	.0	.0	13,843	13,843	.0	.0	.0
706109274	CONCORD	CA		10/16/2013		.0	.0	.0	.0	.0	.0	.0	104,598	104,598	.0	.0	.0
706109290	CORONA	CA		11/06/2013		.0	.0	.0	.0	.0	.0	.0	109,693	109,693	.0	.0	.0
706109477	CORONA	CA		06/02/2014		.0	.0	.0	.0	.0	.0	.0	76,629	76,629	.0	.0	.0
706109557	CORONA	CA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	303,587	303,587	.0	.0	.0
706110082	CORONA	CA		01/12/2017		.0	.0	.0	.0	.0	.0	.0	23,381	23,381	.0	.0	.0
706110160	CORONA	CA		12/16/2016		.0	.0	.0	.0	.0	.0	.0	141,663	141,663	.0	.0	.0
706108643	CORTE MADERA	CA		11/22/2011		.0	.0	.0	.0	.0	.0	.0	160,826	160,826	.0	.0	.0
706109863	CORTE MADERA	CA		07/31/2015		.0	.0	.0	.0	.0	.0	.0	176,394	176,394	.0	.0	.0
706108523	COSTA MESA	CA		05/12/2011		.0	.0	.0	.0	.0	.0	.0	875,975	875,975	.0	.0	.0
706108714	COSTA MESA	CA		06/21/2012		.0	.0	.0	.0	.0	.0	.0	35,645	35,645	.0	.0	.0
706110202	COSTA MESA	CA		01/26/2018		.0	.0	.0	.0	.0	.0	.0	163,854	163,854	.0	.0	.0
706110238	COSTA MESA	CA		12/28/2016		.0	.0	.0	.0	.0	.0	.0	247,451	247,451	.0	.0	.0
706109586	CUPERTINO	CA		07/31/2014		.0	.0	.0	.0	.0	.0	.0	57,046	57,046	.0	.0	.0
706109927	CUPERTINO	CA		09/08/2015		.0	.0	.0	.0	.0	.0	.0	515,506	515,506	.0	.0	.0
706109445	CYPRESS	CA		03/27/2014		.0	.0	.0	.0	.0	.0	.0	128,295	128,295	.0	.0	.0
706109676	CYPRESS	CA		11/25/2014		.0	.0	.0	.0	.0	.0	.0	47,942	47,942	.0	.0	.0
706109805	CYPRESS	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	11,542	11,542	.0	.0	.0
706110037	DANVILLE	CA		03/31/2016		.0	.0	.0	.0	.0	.0	.0	341,563	341,563	.0	.0	.0
706110203	DANVILLE	CA		05/22/2017		.0	.0	.0	.0	.0	.0	.0	19,316	19,316	.0	.0	.0
717610250	DELANO	CA		04/06/2011		.0	.0	.0	.0	.0	.0	.0	38,360	38,360	.0	.0	.0
717610890	EDNA VALLEY	CA		09/30/2014		.0	.0	.0	.0	.0	.0	.0	5,096	5,096	.0	.0	.0
717611259	EL CENTRO	CA		07/20/2016		.0	.0	.0	.0	.0	.0	.0	18,302	18,302	.0	.0	.0
717611800	EL CENTRO	CA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	17,506	17,506	.0	.0	.0
706106400	FOLSOM	CA		02/27/2006		.0	.0	.0	.0	.0	.0	.0	133,926	133,926	.0	.0	.0
706109392	FONTANA	CA		02/07/2014		.0	.0	.0	.0	.0	.0	.0	15,704	15,704	.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	130,284	130,284	.0	.0	.0
706110904	GARDEN GROVE	CA		12/10/2019		.0	.0	.0	.0	.0	.0	.0	244,623	244,623	.0	.0	.0
706109672	GLENDALE	CA		05/01/2015		.0	.0	.0	.0	.0	.0	.0	274,908	274,908	.0	.0	.0
706102237	GOLETA	CA		07/02/1998		.0	.0	.0	.0	.0	.0	.0	19,362	19,362	.0	.0	.0
706109517	GOLETA	CA		07/24/2014		.0	.0	.0	.0	.0	.0	.0	153,927	153,927	.0	.0	.0
706110737	GOLETA	CA		07/11/2019		.0	.0	.0	.0	.0	.0	.0	232,107	232,107	.0	.0	.0
717610254	GONZALES	CA		12/28/2011		.0	.0	.0	.0	.0	.0	.0	48,919	48,919	.0	.0	.0
717611653	HEBER	CA		11/20/2018		.0	.0	.0	.0	.0	.0	.0	8,374	8,374	.0	.0	.0
717609764	HOLTVILLE	CA		05/31/2007		.0	.0	.0	.0	.0	.0	.0	20,737	20,737	.0	.0	.0
717611715	HOLTVILLE	CA		07/03/2019		.0	.0	.0	.0	.0	.0	.0	10,162	10,162	.0	.0	.0
717611761	HOLTVILLE	CA		09/10/2019		.0	.0	.0	.0	.0	.0	.0	3,784	3,784	.0	.0	.0
706108997	IRVINE	CA		01/10/2013		.0	.0	.0	.0	.0	.0	.0	129,321	129,321	.0	.0	.0
706109780	IRVINE	CA		03/31/2015		.0	.0	.0	.0	.0	.0	.0	328,042	328,042	.0	.0	.0
706110251	IRVINE	CA		03/01/2017		.0	.0	.0	.0	.0	.0	.0	153,155	153,155	.0	.0	.0
706110320	IRVINE	CA		05/24/2017		.0	.0	.0	.0	.0	.0	.0	54,220	54,220	.0	.0	.0
706110376	IRVINE	CA		08/15/2017		.0	.0	.0	.0	.0	.0	.0	96,477	96,477	.0	.0	.0
706110523	IRVINE	CA		01/30/2019		.0	.0	.0	.0	.0	.0	.0	217,954	217,954	.0	.0	.0
706109285	IRVINDALE	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	17,895	17,895	.0	.0	.0
717611459	KERN	CA		11/09/2017		.0	.0	.0	.0	.0	.0	.0	365,870	365,870	.0	.0	.0
706109709	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	106,530	106,530	.0	.0	.0
706109710	LA PUENTE	CA		12/10/2014		.0	.0	.0	.0	.0	.0	.0	29,846	29,846	.0	.0	.0
706110050	LAGUNA NIGUEL	CA		05/11/2016		.0	.0	.0	.0	.0	.0	.0	27,771	27,771	.0	.0	.0
706108842	LAKE FOREST	CA		07/03/2012		.0	.0	.0	.0	.0	.0	.0	34,574	34,574	.0	.0	.0
706110606	LIVERMORE	CA		10/01/2018		.0	.0	.0	.0	.0	.0	.0	27,047	27,047	.0	.0	.0
706109500	LONG BEACH	CA		06/18/2014		.0	.0	.0	.0	.0	.0	.0	152,597	152,597	.0	.0	.0
706109761	LONG BEACH	CA		10/01/2017		.0	.0	.0	.0	.0	.0	.0	146,800	146,800	.0	.0	.0
706110563	LONG BEACH	CA		07/17/2018		.0	.0	.0	.0	.0	.0	.0	87,525	87,525	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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
706108619	LOS ANGELES	CA		09/29/2011		.0	.0	.0	.0	.0	.0	.0	146,928	146,928	.0	.0	.0
706108764	LOS ANGELES	CA		07/09/2012		.0	.0	.0	.0	.0	.0	.0	552,771	552,771	.0	.0	.0
706110129	LOS ANGELES	CA		10/05/2016		.0	.0	.0	.0	.0	.0	.0	107,296	107,296	.0	.0	.0
706110437	LOS ANGELES	CA		01/02/2018		.0	.0	.0	.0	.0	.0	.0	322,275	322,275	.0	.0	.0
706110581	LOS ANGELES	CA		08/13/2018		.0	.0	.0	.0	.0	.0	.0	91,366	91,366	.0	.0	.0
706110822	LOS ANGELES	CA		06/12/2019		.0	.0	.0	.0	.0	.0	.0	313,468	313,468	.0	.0	.0
717610790	LOST HILLS	CA		09/14/2015		.0	.0	.0	.0	.0	.0	.0	936,750	936,750	.0	.0	.0
717610863	LOST HILLS	CA		09/25/2014		.0	.0	.0	.0	.0	.0	.0	715,938	715,938	.0	.0	.0
717611665	LOST HILLS	CA		12/28/2018		.0	.0	.0	.0	.0	.0	.0	300,000	300,000	.0	.0	.0
717610290	MADERA	CA		03/23/2011		.0	.0	.0	.0	.0	.0	.0	862,800	862,800	.0	.0	.0
717611619	MECCA	CA		08/23/2018		.0	.0	.0	.0	.0	.0	.0	24,634	24,634	.0	.0	.0
706108289	MIRA LOMA	CA		05/25/2010		.0	.0	.0	.0	.0	.0	.0	8,277	8,277	.0	.0	.0
706110380	MOUNTAIN VIEW	CA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	108,163	108,163	.0	.0	.0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		.0	.0	.0	.0	.0	.0	.0	54,325	54,325	.0	.0	.0
706108569	NOVATO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	120,217	120,217	.0	.0	.0
706108726	ONTARIO	CA		03/01/2012		.0	.0	.0	.0	.0	.0	.0	115,198	115,198	.0	.0	.0
706108983	ONTARIO	CA		11/19/2012		.0	.0	.0	.0	.0	.0	.0	2,573	2,573	.0	.0	.0
706109289	ONTARIO	CA		11/13/2013		.0	.0	.0	.0	.0	.0	.0	10,749	10,749	.0	.0	.0
706109573	ONTARIO	CA		12/17/2014		.0	.0	.0	.0	.0	.0	.0	51,556	51,556	.0	.0	.0
706109897	ONTARIO	CA		07/17/2019		.0	.0	.0	.0	.0	.0	.0	44,706	44,706	.0	.0	.0
717611380	ORLAND	CA		06/22/2017		.0	.0	.0	.0	.0	.0	.0	45,000	45,000	.0	.0	.0
717611633	ORLAND	CA		09/07/2018		.0	.0	.0	.0	.0	.0	.0	30,000	30,000	.0	.0	.0
717611757	OXNARD	CA		10/15/2019		.0	.0	.0	.0	.0	.0	.0	103,042	103,042	.0	.0	.0
706108572	PICO RIVERA	CA		05/01/2019		.0	.0	.0	.0	.0	.0	.0	19,826	19,826	.0	.0	.0
706109264	PICO RIVERA	CA		08/28/2013		.0	.0	.0	.0	.0	.0	.0	29,483	29,483	.0	.0	.0
706109563	PINOLE	CA		08/07/2014		.0	.0	.0	.0	.0	.0	.0	47,522	47,522	.0	.0	.0
706111010	PLEASANTON	CA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	15,545	15,545	.0	.0	.0
717611360	PORTERVILLE	CA		03/02/2017		.0	.0	.0	.0	.0	.0	.0	7,500	7,500	.0	.0	.0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		.0	.0	.0	.0	.0	.0	.0	86,543	86,543	.0	.0	.0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		.0	.0	.0	.0	.0	.0	.0	337,964	337,964	.0	.0	.0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		.0	.0	.0	.0	.0	.0	.0	121,610	121,610	.0	.0	.0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		.0	.0	.0	.0	.0	.0	.0	333,833	333,833	.0	.0	.0
706108188	REDLANDS	CA		06/05/2009		.0	.0	.0	.0	.0	.0	.0	89,397	89,397	.0	.0	.0
706109953	REDONDO BEACH	CA		12/02/2015		.0	.0	.0	.0	.0	.0	.0	27,356	27,356	.0	.0	.0
706109797	REDWOOD CITY	CA		05/13/2015		.0	.0	.0	.0	.0	.0	.0	29,571	29,571	.0	.0	.0
717611785	RICHVALE	CA		10/07/2019		.0	.0	.0	.0	.0	.0	.0	37,500	37,500	.0	.0	.0
706110137	RIVERSIDE	CA		08/01/2016		.0	.0	.0	.0	.0	.0	.0	16,897	16,897	.0	.0	.0
706110268	ROCKLIN	CA		03/09/2017		.0	.0	.0	.0	.0	.0	.0	48,524	48,524	.0	.0	.0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		.0	.0	.0	.0	.0	.0	.0	68,077	68,077	.0	.0	.0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	13,684	13,684	.0	.0	.0
706108600	SACRAMENTO	CA		08/11/2011		.0	.0	.0	.0	.0	.0	.0	92,830	92,830	.0	.0	.0
706108924	SAN DIEGO	CA		10/26/2012		.0	.0	.0	.0	.0	.0	.0	176,196	176,196	.0	.0	.0
706108930	SAN DIEGO	CA		12/20/2012		.0	.0	.0	.0	.0	.0	.0	93,939	93,939	.0	.0	.0
706108931	SAN DIEGO	CA		11/28/2012		.0	.0	.0	.0	.0	.0	.0	442,332	442,332	.0	.0	.0
706108984	SAN DIEGO	CA		02/07/2013		.0	.0	.0	.0	.0	.0	.0	53,385	53,385	.0	.0	.0
706110103	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	98,808	98,808	.0	.0	.0
706110104	SAN DIEGO	CA		10/11/2016		.0	.0	.0	.0	.0	.0	.0	113,451	113,451	.0	.0	.0
706108466	SAN FRANCISCO	CA		04/01/2011		.0	.0	.0	.0	.0	.0	.0	65,129	65,129	.0	.0	.0
706109011	SAN FRANCISCO	CA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	370,077	370,077	.0	.0	.0
706109099	SAN FRANCISCO	CA		04/08/2013		.0	.0	.0	.0	.0	.0	.0	6,234	6,234	.0	.0	.0
706109257	SAN FRANCISCO	CA		10/03/2013		.0	.0	.0	.0	.0	.0	.0	31,952	31,952	.0	.0	.0
706109300	SAN FRANCISCO	CA		12/03/2013		.0	.0	.0	.0	.0	.0	.0	110,107	110,107	.0	.0	.0
706109568	SAN FRANCISCO	CA		10/14/2014		.0	.0	.0	.0	.0	.0	.0	4,299	4,299	.0	.0	.0
706110424	SAN FRANCISCO	CA		10/23/2017		.0	.0	.0	.0	.0	.0	.0	444,536	444,536	.0	.0	.0
706110432	SAN FRANCISCO	CA		10/24/2017		.0	.0	.0	.0	.0	.0	.0	124,669	124,669	.0	.0	.0
706110519	SAN FRANCISCO	CA		05/07/2018		.0	.0	.0	.0	.0	.0	.0	32,081	32,081	.0	.0	.0
706110536	SAN FRANCISCO	CA		05/22/2018		.0	.0	.0	.0	.0	.0	.0	43,454	43,454	.0	.0	.0
706110539	SAN FRANCISCO	CA		07/27/2018		.0	.0	.0	.0	.0	.0	.0	69,718	69,718	.0	.0	.0
706108299	SAN JOSE	CA		09/13/2010		.0	.0	.0	.0	.0	.0	.0	131,838	131,838	.0	.0	.0
706108824	SAN JOSE	CA		10/02/2012		.0	.0	.0	.0	.0	.0	.0	66,388	66,388	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					
706110863	SAN JOSE	CA		11/20/2019		.0	.0	.0	.0	.0	.0	.0	249,514	249,514	.0	.0	.0
706109558	SAN MATEO	CA		08/26/2014		.0	.0	.0	.0	.0	.0	.0	44,091	44,091	.0	.0	.0
706108547	SANTA ANA	CA		11/02/2011		.0	.0	.0	.0	.0	.0	.0	403,549	403,549	.0	.0	.0
706108978	SANTA ANA	CA		05/20/2013		.0	.0	.0	.0	.0	.0	.0	203,647	203,647	.0	.0	.0
706103071	SANTA BARBARA	CA		05/01/2018		.0	.0	.0	.0	.0	.0	.0	68,599	68,599	.0	.0	.0
706110481	SANTA CLARA	CA		03/06/2018		.0	.0	.0	.0	.0	.0	.0	194,118	194,118	.0	.0	.0
706110997	SANTA CLARITA	CA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	18,888	18,888	.0	.0	.0
706109955	SANTA CRUZ	CA		11/20/2015		.0	.0	.0	.0	.0	.0	.0	23,288	23,288	.0	.0	.0
706108254	SANTA FE SPRINGS	CA		03/03/2010		.0	.0	.0	.0	.0	.0	.0	36,473	36,473	.0	.0	.0
706108533	SANTA FE SPRINGS	CA		08/01/2019		.0	.0	.0	.0	.0	.0	.0	17,533	17,533	.0	.0	.0
706109051	SANTA FE SPRINGS	CA		02/26/2013		.0	.0	.0	.0	.0	.0	.0	143,192	143,192	.0	.0	.0
706109281	SANTA FE SPRINGS	CA		09/25/2013		.0	.0	.0	.0	.0	.0	.0	3,698	3,698	.0	.0	.0
706109282	SANTA FE SPRINGS	CA		09/26/2013		.0	.0	.0	.0	.0	.0	.0	11,359	11,359	.0	.0	.0
706109283	SANTA FE SPRINGS	CA		09/24/2013		.0	.0	.0	.0	.0	.0	.0	13,182	13,182	.0	.0	.0
706109284	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	21,264	21,264	.0	.0	.0
706109287	SANTA FE SPRINGS	CA		10/30/2013		.0	.0	.0	.0	.0	.0	.0	8,948	8,948	.0	.0	.0
706109946	SANTA MARIA	CA		11/25/2015		.0	.0	.0	.0	.0	.0	.0	190,997	190,997	.0	.0	.0
706110232	SANTA MARIA	CA		12/19/2016		.0	.0	.0	.0	.0	.0	.0	142,244	142,244	.0	.0	.0
706108521	SANTA MONICA	CA		05/12/2011		.0	.0	.0	.0	.0	.0	.0	121,493	121,493	.0	.0	.0
706110014	SANTA MONICA	CA		06/01/2016		.0	.0	.0	.0	.0	.0	.0	34,217	34,217	.0	.0	.0
717610682	SOLEDAD	CA		12/26/2013		.0	.0	.0	.0	.0	.0	.0	73,150	73,150	.0	.0	.0
717611813	SOLEDAD	CA		01/08/2020		.0	.0	.0	.0	.0	.0	.0	287,962	287,962	.0	.0	.0
717611505	SONOMA	CA		10/02/2017		.0	.0	.0	.0	.0	.0	.0	10,200	10,200	.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	353,735	353,735	.0	.0	.0
706109018	TUSTIN	CA		05/21/2013		.0	.0	.0	.0	.0	.0	.0	121,566	121,566	.0	.0	.0
706109992	TUSTIN	CA		02/10/2016		.0	.0	.0	.0	.0	.0	.0	120,617	120,617	.0	.0	.0
706108825	UNION CITY	CA		08/15/2012		.0	.0	.0	.0	.0	.0	.0	152,587	152,587	.0	.0	.0
706109571	UPLAND	CA		03/26/2015		.0	.0	.0	.0	.0	.0	.0	77,844	77,844	.0	.0	.0
706104963	WALNUT	CA		06/12/2003		.0	.0	.0	.0	.0	.0	.0	311,758	311,758	.0	.0	.0
706105151	WALNUT	CA		02/02/2004		.0	.0	.0	.0	.0	.0	.0	153,229	153,229	.0	.0	.0
706105855	WALNUT	CA		10/06/2005		.0	.0	.0	.0	.0	.0	.0	153,144	153,144	.0	.0	.0
706105909	WALNUT	CA		05/03/2006		.0	.0	.0	.0	.0	.0	.0	106,275	106,275	.0	.0	.0
706106322	WALNUT	CA		07/12/2007		.0	.0	.0	.0	.0	.0	.0	140,369	140,369	.0	.0	.0
706106598	WALNUT	CA		11/30/2006		.0	.0	.0	.0	.0	.0	.0	267,249	267,249	.0	.0	.0
706107956	WALNUT	CA		04/01/2009		.0	.0	.0	.0	.0	.0	.0	80,754	80,754	.0	.0	.0
706108602	WALNUT	CA		12/06/2011		.0	.0	.0	.0	.0	.0	.0	142,674	142,674	.0	.0	.0
706110666	WALNUT	CA		01/15/2019		.0	.0	.0	.0	.0	.0	.0	33,425	33,425	.0	.0	.0
706108568	WALNUT CREEK	CA		06/22/2011		.0	.0	.0	.0	.0	.0	.0	65,158	65,158	.0	.0	.0
717610828	WESTMORLAND	CA		05/19/2014		.0	.0	.0	.0	.0	.0	.0	47,350	47,350	.0	.0	.0
717611077	WESTMORLAND	CA		10/19/2015		.0	.0	.0	.0	.0	.0	.0	18,666	18,666	.0	.0	.0
717611210	WESTMORLAND	CA		05/11/2016		.0	.0	.0	.0	.0	.0	.0	74,000	74,000	.0	.0	.0
706110832	YOUNTVILLE	CA		02/13/2020		.0	.0	.0	.0	.0	.0	.0	14,783	14,783	.0	.0	.0
751000192	BRAMPTON	CAN		07/26/2017		.0	.0	.0	.0	.0	.0	.0	483,392	439,788	(43,604)	.0	(43,604)
751000260	VANCOUVER	CAN		11/15/2018		.0	.0	.0	.0	.0	.0	.0	119,647	114,146	(5,501)	.0	(5,501)
706109314	ARVADA	CO		11/27/2013		.0	.0	.0	.0	.0	.0	.0	18,508	18,508	.0	.0	.0
706110100	AURORA	CO		07/15/2016		.0	.0	.0	.0	.0	.0	.0	61,049	61,049	.0	.0	.0
706110173	AURORA	CO		08/31/2016		.0	.0	.0	.0	.0	.0	.0	286,689	286,689	.0	.0	.0
706110297	AURORA	CO		04/06/2017		.0	.0	.0	.0	.0	.0	.0	31,328	31,328	.0	.0	.0
706110341	AURORA	CO		01/12/2018		.0	.0	.0	.0	.0	.0	.0	111,796	111,796	.0	.0	.0
706108283	BOULDER	CO		06/02/2010		.0	.0	.0	.0	.0	.0	.0	42,637	42,637	.0	.0	.0
706110653	BOULDER	CO		12/07/2018		.0	.0	.0	.0	.0	.0	.0	17,637	17,637	.0	.0	.0
706109237	CENTENNIAL	CO		08/20/2013		.0	.0	.0	.0	.0	.0	.0	176,341	176,341	.0	.0	.0
706108664	DENVER	CO		11/22/2011		.0	.0	.0	.0	.0	.0	.0	157,582	157,582	.0	.0	.0
706109313	DENVER	CO		11/27/2013		.0	.0	.0	.0	.0	.0	.0	22,876	22,876	.0	.0	.0
706109854	DENVER	CO		12/01/2015		.0	.0	.0	.0	.0	.0	.0	60,118	60,118	.0	.0	.0
706108660	HIGHLANDS RANCH	CO		12/14/2011		.0	.0	.0	.0	.0	.0	.0	92,930	92,930	.0	.0	.0
706110085	HIGHLANDS RANCH	CO		06/09/2016		.0	.0	.0	.0	.0	.0	.0	77,324	77,324	.0	.0	.0
706110973	LITTLETON	CO		12/31/2019		.0	.0	.0	.0	.0	.0	.0	16,375	16,375	.0	.0	.0
706109253	PARKER	CO		08/30/2013		.0	.0	.0	.0	.0	.0	.0	98,703	98,703	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

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	2 City	3 State					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
706111007	PARKER	CO.		12/31/2019		.0	.0	.0	.0	.0	.0	.0	6,720	6,720	.0	.0	.0
706111009	PARKER	CO.		12/31/2019		.0	.0	.0	.0	.0	.0	.0	5,128	5,128	.0	.0	.0
717611625	PUEBLO	CO.		01/11/2019		.0	.0	.0	.0	.0	.0	.0	13,553	13,553	.0	.0	.0
717611200	ROGGEN	CO.		06/02/2016		.0	.0	.0	.0	.0	.0	.0	10,114	10,114	.0	.0	.0
717611169	SHERIDAN LAKE	CO.		06/03/2016		.0	.0	.0	.0	.0	.0	.0	48,154	48,154	.0	.0	.0
717611128	SPRINGFIELD	CO.		12/18/2015		.0	.0	.0	.0	.0	.0	.0	40,336	40,336	.0	.0	.0
706108384	DANBURY	CT.		05/01/2019		.0	.0	.0	.0	.0	.0	.0	32,245	32,245	.0	.0	.0
706108396	DANBURY	CT.		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,955	2,955	.0	.0	.0
706108397	DANBURY	CT.		05/01/2019		.0	.0	.0	.0	.0	.0	.0	1,499	1,499	.0	.0	.0
706108713	FARMINGTON	CT.		06/11/2012		.0	.0	.0	.0	.0	.0	.0	372,379	372,379	.0	.0	.0
706109690	STAMFORD	CT.		10/23/2014		.0	.0	.0	.0	.0	.0	.0	222,353	222,353	.0	.0	.0
706106115	WASHINGTON	DC.		09/30/2005		.0	.0	.0	.0	.0	.0	.0	55,417	55,417	.0	.0	.0
706107743	WASHINGTON	DC.		11/14/2007		.0	.0	.0	.0	.0	.0	.0	274,037	274,037	.0	.0	.0
706108279	WASHINGTON	DC.		04/16/2010		.0	.0	.0	.0	.0	.0	.0	675,729	675,729	.0	.0	.0
706108366	WASHINGTON	DC.		09/14/2010		.0	.0	.0	.0	.0	.0	.0	700,845	700,845	.0	.0	.0
706108423	WASHINGTON	DC.		12/16/2010		.0	.0	.0	.0	.0	.0	.0	101,897	101,897	.0	.0	.0
706108437	WASHINGTON	DC.		05/02/2011		.0	.0	.0	.0	.0	.0	.0	76,808	76,808	.0	.0	.0
706108454	WASHINGTON	DC.		01/28/2011		.0	.0	.0	.0	.0	.0	.0	247,241	247,241	.0	.0	.0
706108650	WASHINGTON	DC.		05/24/2012		.0	.0	.0	.0	.0	.0	.0	91,142	91,142	.0	.0	.0
706108675	WASHINGTON	DC.		12/15/2011		.0	.0	.0	.0	.0	.0	.0	203,388	203,388	.0	.0	.0
706108839	WASHINGTON	DC.		07/26/2012		.0	.0	.0	.0	.0	.0	.0	23,116	23,116	.0	.0	.0
706108857	WASHINGTON	DC.		06/26/2012		.0	.0	.0	.0	.0	.0	.0	145,930	145,930	.0	.0	.0
706108981	WASHINGTON	DC.		11/16/2012		.0	.0	.0	.0	.0	.0	.0	88,312	88,312	.0	.0	.0
706109111	WASHINGTON	DC.		11/03/2014		.0	.0	.0	.0	.0	.0	.0	306,427	306,427	.0	.0	.0
706109171	WASHINGTON	DC.		06/28/2013		.0	.0	.0	.0	.0	.0	.0	75,675	75,675	.0	.0	.0
706109446	WASHINGTON	DC.		04/23/2014		.0	.0	.0	.0	.0	.0	.0	232,025	232,025	.0	.0	.0
706109704	WASHINGTON	DC.		12/17/2014		.0	.0	.0	.0	.0	.0	.0	175,944	175,944	.0	.0	.0
706109712	WASHINGTON	DC.		06/01/2015		.0	.0	.0	.0	.0	.0	.0	15,826	15,826	.0	.0	.0
706109754	WASHINGTON	DC.		01/30/2015		.0	.0	.0	.0	.0	.0	.0	36,476	36,476	.0	.0	.0
706109892	WASHINGTON	DC.		09/17/2015		.0	.0	.0	.0	.0	.0	.0	2,329	2,329	.0	.0	.0
706109924	WASHINGTON	DC.		10/15/2015		.0	.0	.0	.0	.0	.0	.0	192,171	192,171	.0	.0	.0
706110196	WASHINGTON	DC.		09/21/2016		.0	.0	.0	.0	.0	.0	.0	364,336	364,336	.0	.0	.0
706110240	WASHINGTON	DC.		12/21/2016		.0	.0	.0	.0	.0	.0	.0	359,341	359,341	.0	.0	.0
706110448	WASHINGTON	DC.		11/30/2017		.0	.0	.0	.0	.0	.0	.0	155,124	155,124	.0	.0	.0
706110235	BOYNTON BEACH	FL.		12/14/2016		.0	.0	.0	.0	.0	.0	.0	31,554	31,554	.0	.0	.0
706109173	CLEARWATER	FL.		08/26/2013		.0	.0	.0	.0	.0	.0	.0	39,546	39,546	.0	.0	.0
717611322	CLEWISTON	FL.		03/02/2017		.0	.0	.0	.0	.0	.0	.0	560,000	560,000	.0	.0	.0
706109751	FORT LAUDERDALE	FL.		04/01/2015		.0	.0	.0	.0	.0	.0	.0	22,788	22,788	.0	.0	.0
706110998	FORT LAUDERDALE	FL.		12/31/2019		.0	.0	.0	.0	.0	.0	.0	14,873	14,873	.0	.0	.0
717611613	FORT PIERCE	FL.		02/07/2019		.0	.0	.0	.0	.0	.0	.0	24,275	24,275	.0	.0	.0
717610613	FROSTPROOF	FL.		12/31/2012		.0	.0	.0	.0	.0	.0	.0	145,000	145,000	.0	.0	.0
717610897	FROSTPROOF	FL.		09/04/2014		.0	.0	.0	.0	.0	.0	.0	55,000	55,000	.0	.0	.0
706108936	GAINESVILLE	FL.		11/16/2012		.0	.0	.0	.0	.0	.0	.0	88,043	88,043	.0	.0	.0
717611708	IMMOKALEE	FL.		06/14/2019		.0	.0	.0	.0	.0	.0	.0	94,270	94,270	.0	.0	.0
706106511	INDIAN HARBOR BEACH	FL.		08/25/2006		.0	.0	.0	.0	.0	.0	.0	43,657	43,657	.0	.0	.0
706109614	JACKSONVILLE	FL.		11/04/2014		.0	.0	.0	.0	.0	.0	.0	47,902	47,902	.0	.0	.0
706106595	MIAMI	FL.		07/17/2006		.0	.0	.0	.0	.0	.0	.0	111,440	111,440	.0	.0	.0
706108642	MIAMI	FL.		11/10/2011		.0	.0	.0	.0	.0	.0	.0	212,723	212,723	.0	.0	.0
706109312	MIAMI	FL.		11/27/2013		.0	.0	.0	.0	.0	.0	.0	41,020	41,020	.0	.0	.0
706109918	MIAMI	FL.		09/28/2015		.0	.0	.0	.0	.0	.0	.0	103,111	103,111	.0	.0	.0
706109592	NEPTUNE BEACH	FL.		09/30/2014		.0	.0	.0	.0	.0	.0	.0	28,637	28,637	.0	.0	.0
706108373	NORTH MIAMI BEACH	FL.		10/14/2010		.0	.0	.0	.0	.0	.0	.0	267,306	267,306	.0	.0	.0
706108313	ORLANDO	FL.		08/10/2010		.0	.0	.0	.0	.0	.0	.0	146,553	146,553	.0	.0	.0
706109318	ORLANDO	FL.		02/11/2014		.0	.0	.0	.0	.0	.0	.0	42,261	42,261	.0	.0	.0
706109919	ORLANDO	FL.		09/17/2015		.0	.0	.0	.0	.0	.0	.0	6,529	6,529	.0	.0	.0
717610449	PALM BEACH	FL.		03/30/2012		.0	.0	.0	.0	.0	.0	.0	410,647	410,647	.0	.0	.0
717610468	PALM BEACH	FL.		03/30/2012		.0	.0	.0	.0	.0	.0	.0	410,647	410,647	.0	.0	.0
717610874	PALM BEACH	FL.		09/15/2014		.0	.0	.0	.0	.0	.0	.0	94,150	94,150	.0	.0	.0
706109213	PALM HARBOR	FL.		09/04/2013		.0	.0	.0	.0	.0	.0	.0	96,600	96,600	.0	.0	.0
717611562	ST. CLOUD	FL.		08/27/2018		.0	.0	.0	.0	.0	.0	.0	32,930	32,930	.0	.0	.0

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	2 City	3 State					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						
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	0	13,829	13,829	0	0	
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	0	27,089	27,089	0	0	
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	0	114,550	114,550	0	0	
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	0	40,622	40,622	0	0	
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	0	64,091	64,091	0	0	
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	0	127,353	127,353	0	0	
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	0	44,861	44,861	0	0	
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	0	61,498	61,498	0	0	
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	0	18,768	18,768	0	0	
706110125	FAIRBURN	GA		07/18/2016		0	0	0	0	0	0	0	0	42,994	42,994	0	0	
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	0	108,862	108,862	0	0	
706110164	KENNESAW	GA		09/01/2016		0	0	0	0	0	0	0	0	29,891	29,891	0	0	
706110165	KENNESAW	GA		07/18/2016		0	0	0	0	0	0	0	0	6,392	6,392	0	0	
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	0	54,718	54,718	0	0	
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	0	25,412	25,412	0	0	
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	0	65,984	65,984	0	0	
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	0	5,347	5,347	0	0	
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	0	74,733	60,472	(14,261)	(14,261)	
749000068	LONDON	GBR		03/28/2014		0	0	0	0	0	0	0	0	0	685	685	0	685
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	0	159,694	126,679	(33,015)	(33,015)	
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	0	160,718	135,814	(24,904)	(24,904)	
749000169	LONDON	GBR		12/19/2016		0	0	0	0	0	0	0	0	121,619	120,092	(1,526)	(1,526)	
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	0	281,086	282,006	920	920	
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	0	751,716	701,912	(49,803)	(49,803)	
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	0	719,231	690,278	(28,953)	(28,953)	
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	0	31,685	31,685	0	0	
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	0	77,941	77,941	0	0	
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	0	23,269	23,269	0	0	
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	0	400,000	400,000	0	0	
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	0	60,858	60,858	0	0	
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	0	169,209	169,209	0	0	
717611642	MOUNT AYR	IA		11/02/2018		0	0	0	0	0	0	0	0	4,097	4,097	0	0	
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	0	42,597	42,597	0	0	
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	0	60,000	60,000	0	0	
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	0	320,000	320,000	0	0	
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	0	450,000	450,000	0	0	
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	0	65,019	65,019	0	0	
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	0	2,376	2,376	0	0	
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	0	55,625	55,625	0	0	
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	0	1,147	1,147	0	0	
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	0	21,705	21,705	0	0	
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	0	27,767	27,767	0	0	
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	0	12,368	12,368	0	0	
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	0	13,105	13,105	0	0	
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	0	169,871	169,871	0	0	
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	0	44,647	44,647	0	0	
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	0	733,973	733,973	0	0	
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	0	7,800	7,800	0	0	
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	0	10,339	10,339	0	0	
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	0	6,349	6,349	0	0	
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	0	4,535	4,535	0	0	
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	0	81,860	81,860	0	0	
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	0	43,162	43,162	0	0	
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	0	23,451	23,451	0	0	
706110980	GENEVA	IL		12/31/2019		0	0	0	0	0	0	0	0	12,304	12,304	0	0	
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	0	23,794	23,794	0	0	
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	0	32,221	32,221	0	0	
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	0	66,336	66,336	0	0	
706110988	LEMONT	IL		12/31/2019		0	0	0	0	0	0	0	0	12,760	12,760	0	0	
717611658	LIVINGSTON	IL		02/13/2019		0	0	0	0	0	0	0	0	17,352	17,352	0	0	



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

**SCHEDULE B - PART 3**

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

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	2 City	3 State					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
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	37,923	37,923	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	7,978	7,978	0	0	0
706110992	NAPERVILLE	IL		12/31/2019		0	0	0	0	0	0	0	1,502	1,502	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	94,250	94,250	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	10,269	10,269	0	0	0
706109218	PEORIA	IL		05/01/2019		0	0	0	0	0	0	0	17,348	17,348	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	47,932	47,932	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	24,600	24,600	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	63,286	63,286	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	302,051	302,051	0	0	0
706109221	ELKHART	IN		05/01/2019		0	0	0	0	0	0	0	4,177	4,177	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	77,255	77,255	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	175,694	175,694	0	0	0
717611853	OAKTOWN	IN		02/28/2020		0	0	0	0	0	0	0	48,601	48,601	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	88,518	88,518	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	40,500	40,500	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	21,559	21,559	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	395,169	395,169	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	52,419	52,419	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	9,250	9,250	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	18,078	18,078	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	59,456	59,456	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	137,079	137,079	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	50,963	50,963	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	87,104	87,104	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	317,135	317,135	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	89,679	89,679	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	156,438	156,438	0	0	0
706109800	BOSTON	MA		06/01/2020		0	0	0	0	0	0	0	8,328	8,328	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	51,811	51,811	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	126,838	126,838	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	99,228	99,228	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	134,669	134,669	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	131,905	131,905	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	108,183	108,183	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	37,254	37,254	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	186,932	186,932	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	150,570	150,570	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	89,929	89,929	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	69,767	69,767	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	6,601	6,601	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	38,860	38,860	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	739,224	739,224	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	82,888	82,888	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	57,325	57,325	0	0	0
706110450	ELLIOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	15,962	15,962	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	51,580	51,580	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	28,290	28,290	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	339,802	339,802	0	0	0
706111000	GAITHERSBURG	MD		12/31/2019		0	0	0	0	0	0	0	6,730	6,730	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	5,958	5,958	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	23,395	23,395	0	0	0
706110999	PHOENIX	MD		12/31/2019		0	0	0	0	0	0	0	1,807	1,807	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	57,701	57,701	0	0	0
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	189	189	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	268,880	268,880	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	133,803	133,803	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	128,093	128,093	0	0	0

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

**SCHEDULE B - PART 3**

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	2 City	3 State					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
706109157	SILVER SPRING	MD		07/19/2013		.0	.0	.0	.0	.0	.0	.0	115,623	115,623	.0	.0	.0
706109528	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	91,373	91,373	.0	.0	.0
706109532	SILVER SPRING	MD		08/13/2014		.0	.0	.0	.0	.0	.0	.0	13,232	13,232	.0	.0	.0
706109840	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	21,201	21,201	.0	.0	.0
706109860	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	1,549	1,549	.0	.0	.0
706109861	SILVER SPRING	MD		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,548	2,548	.0	.0	.0
706109159	TOWSON	MD		07/12/2013		.0	.0	.0	.0	.0	.0	.0	144,705	144,705	.0	.0	.0
706109220	BATTLE CREEK	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	4,792	4,792	.0	.0	.0
706109032	CADILLAC	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	49,201	49,201	.0	.0	.0
706110389	CADILLAC	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	3,772	3,772	.0	.0	.0
717611592	EDWARDSBURG	MI		12/10/2018		.0	.0	.0	.0	.0	.0	.0	800,000	800,000	.0	.0	.0
706109223	GRAND RAPIDS	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	2,949	2,949	.0	.0	.0
706109222	KALAMAZOO	MI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	3,008	3,008	.0	.0	.0
706110513	LANSING	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	23,189	23,189	.0	.0	.0
706110699	LANSING	MI		03/15/2019		.0	.0	.0	.0	.0	.0	.0	93,454	93,454	.0	.0	.0
706110514	MACOMB	MI		05/10/2018		.0	.0	.0	.0	.0	.0	.0	37,945	37,945	.0	.0	.0
706109031	MARQUETTE	MI		12/21/2012		.0	.0	.0	.0	.0	.0	.0	54,716	54,716	.0	.0	.0
706110388	MARQUETTE	MI		08/04/2017		.0	.0	.0	.0	.0	.0	.0	13,957	13,957	.0	.0	.0
706108587	NOVI	MI		09/22/2011		.0	.0	.0	.0	.0	.0	.0	164,286	164,286	.0	.0	.0
717610980	UNION CITY	MI		02/13/2015		.0	.0	.0	.0	.0	.0	.0	65,245	65,245	.0	.0	.0
717609325	ALBERT LEA	MN		09/30/2004		.0	.0	.0	.0	.0	.0	.0	10,522	10,522	.0	.0	.0
706110984	ANDOVER	MN		12/31/2019		.0	.0	.0	.0	.0	.0	.0	5,036	5,036	.0	.0	.0
706108491	HOPKINS	MN		03/30/2011		.0	.0	.0	.0	.0	.0	.0	11,336	11,336	.0	.0	.0
717611523	LISMORE	MN		11/06/2017		.0	.0	.0	.0	.0	.0	.0	15,554	15,554	.0	.0	.0
706109247	MINNEAPOLIS	MN		08/30/2013		.0	.0	.0	.0	.0	.0	.0	116,593	116,593	.0	.0	.0
717609784	HOPKINS	MO		05/01/2007		.0	.0	.0	.0	.0	.0	.0	40,678	40,678	.0	.0	.0
706109097	SAINT LOUIS	MO		06/07/2013		.0	.0	.0	.0	.0	.0	.0	11,414	11,414	.0	.0	.0
706109769	ST LOUIS	MO		03/13/2015		.0	.0	.0	.0	.0	.0	.0	26,974	26,974	.0	.0	.0
706110056	ST LOUIS	MO		04/19/2016		.0	.0	.0	.0	.0	.0	.0	26,677	26,677	.0	.0	.0
706110295	ST LOUIS	MO		04/06/2017		.0	.0	.0	.0	.0	.0	.0	29,679	29,679	.0	.0	.0
717611760	ANGUILLA	MS		08/30/2019		.0	.0	.0	.0	.0	.0	.0	14,034	14,034	.0	.0	.0
717611775	ANGUILLA	MS		10/01/2019		.0	.0	.0	.0	.0	.0	.0	16,802	16,802	.0	.0	.0
717611083	BATESVILLE	MS		09/15/2015		.0	.0	.0	.0	.0	.0	.0	53,622	53,622	.0	.0	.0
717611451	MIDNIGHT	MS		06/09/2017		.0	.0	.0	.0	.0	.0	.0	58,286	58,286	.0	.0	.0
717611464	MIDNIGHT	MS		06/09/2017		.0	.0	.0	.0	.0	.0	.0	30,000	30,000	.0	.0	.0
717611391	SHELBY	MS		01/27/2017		.0	.0	.0	.0	.0	.0	.0	47,671	47,671	.0	.0	.0
717611424	TUNICA	MS		10/04/2017		.0	.0	.0	.0	.0	.0	.0	36,562	36,562	.0	.0	.0
706109333	BILLINGS	MT		12/02/2013		.0	.0	.0	.0	.0	.0	.0	60,910	60,910	.0	.0	.0
706110406	BILLINGS	MT		08/04/2017		.0	.0	.0	.0	.0	.0	.0	2,086	2,086	.0	.0	.0
717610162	DILLON	MT		03/02/2010		.0	.0	.0	.0	.0	.0	.0	12,115	12,115	.0	.0	.0
706108567	CHAPEL HILL	NC		07/29/2011		.0	.0	.0	.0	.0	.0	.0	93,720	93,720	.0	.0	.0
706108663	CHARLOTTE	NC		01/04/2012		.0	.0	.0	.0	.0	.0	.0	441,018	441,018	.0	.0	.0
706109258	CHARLOTTE	NC		01/23/2014		.0	.0	.0	.0	.0	.0	.0	82,606	82,606	.0	.0	.0
706109611	CHARLOTTE	NC		09/18/2014		.0	.0	.0	.0	.0	.0	.0	51,167	51,167	.0	.0	.0
706110166	CHARLOTTE	NC		09/09/2016		.0	.0	.0	.0	.0	.0	.0	95,782	95,782	.0	.0	.0
706110265	DURHAM	NC		02/28/2017		.0	.0	.0	.0	.0	.0	.0	21,435	21,435	.0	.0	.0
706106949	GREENSBORO	NC		12/15/2006		.0	.0	.0	.0	.0	.0	.0	257,546	257,546	.0	.0	.0
717611426	IMPERIAL	NE		06/09/2017		.0	.0	.0	.0	.0	.0	.0	21,918	21,918	.0	.0	.0
717610913	JACKSON	NE		12/30/2014		.0	.0	.0	.0	.0	.0	.0	44,318	44,318	.0	.0	.0
717611168	JACKSON	NE		02/01/2016		.0	.0	.0	.0	.0	.0	.0	10,712	10,712	.0	.0	.0
706108490	LINCOLN	NE		03/30/2011		.0	.0	.0	.0	.0	.0	.0	41,818	41,818	.0	.0	.0
706110438	OMAHA	NE		11/09/2017		.0	.0	.0	.0	.0	.0	.0	58,108	58,108	.0	.0	.0
706110553	AVENEL	NJ		06/21/2018		.0	.0	.0	.0	.0	.0	.0	72,757	72,757	.0	.0	.0
706110582	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	70,318	70,318	.0	.0	.0
706110583	AVENEL	NJ		07/31/2018		.0	.0	.0	.0	.0	.0	.0	35,159	35,159	.0	.0	.0
706110175	BELLE MEAD	NJ		09/27/2016		.0	.0	.0	.0	.0	.0	.0	323,412	323,412	.0	.0	.0
706108612	BERKELEY HEIGHTS	NJ		08/16/2011		.0	.0	.0	.0	.0	.0	.0	136,307	136,307	.0	.0	.0
706110335	BLOOMFIELD	NJ		12/28/2017		.0	.0	.0	.0	.0	.0	.0	100,562	100,562	.0	.0	.0
706106539	CARLSTADT	NJ		07/05/2006		.0	.0	.0	.0	.0	.0	.0	187,500	187,500	.0	.0	.0
706106772	CARLSTADT	NJ		05/04/2007		.0	.0	.0	.0	.0	.0	.0	57,270	57,270	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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)					
706108374	CARTERET	NJ		08/01/2019		0	0	0	0	0	0	69,429	69,429	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	94,558	94,558	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	130,275	130,275	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	43,103	43,103	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	126,361	126,361	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	22,510	22,510	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	103,784	103,784	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	29,925	29,925	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	163,376	163,376	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	41,173	41,173	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	118,389	118,389	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	93,495	93,495	0	0	0
706110757	MANAHANIK IN	NJ		07/31/2019		0	0	0	0	0	0	66,082	66,082	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	21,134	21,134	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	15,370	15,370	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	38,425	38,425	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	46,110	46,110	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	53,726	53,726	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	411,008	411,008	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	10,905	10,905	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	61,747	61,747	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	125,651	125,651	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	234,754	234,754	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	34,177	34,177	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	29,674	29,674	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	150,053	150,053	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	124,740	124,740	0	0	0
706108941	WOODBIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	246,328	246,328	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	427,235	427,235	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	73,722	73,722	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	1,682	1,682	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	25,511	25,511	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	20,762	20,762	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	142,770	142,770	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	43,600	43,600	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	95,363	95,363	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	27,935	27,935	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	213,859	213,859	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	53,425	53,425	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	330,608	330,608	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	96,639	96,639	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	125,881	125,881	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	388,660	388,660	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	63,862	63,862	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	58,902	58,902	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	957,901	957,901	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	75,372	75,372	0	0	0
706108971	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	48,487	48,487	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	59,706	59,706	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	23,823	23,823	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	122,507	122,507	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	34,553	34,553	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	96,264	96,264	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	59,878	59,878	0	0	0
706109384	NEW YORK	NY		03/10/2014		0	0	0	0	0	0	249,268	249,268	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	78,034	78,034	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	74,415	74,415	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	84,136	84,136	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	23,443	23,443	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	121,687	121,687	0	0	0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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
706110314	NEW YORK	NY		06/07/2017		.0	.0	.0	.0	.0	.0	.0	21,876	21,876	.0	.0	.0
706110337	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	97,974	97,974	.0	.0	.0
706110338	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	301,876	301,876	.0	.0	.0
706110339	NEW YORK	NY		11/08/2017		.0	.0	.0	.0	.0	.0	.0	60,710	60,710	.0	.0	.0
706110713	NEW YORK	NY		04/23/2019		.0	.0	.0	.0	.0	.0	.0	107,953	107,953	.0	.0	.0
706111051	NEW YORK	NY		03/20/2020		.0	.0	.0	.0	.0	.0	.0	188,946	188,946	.0	.0	.0
706110020	PLAINVIEW	NY		06/13/2016		.0	.0	.0	.0	.0	.0	.0	103,542	103,542	.0	.0	.0
706108674	ROCHESTER	NY		04/06/2012		.0	.0	.0	.0	.0	.0	.0	63,304	63,304	.0	.0	.0
706110689	SHIRLEY	NY		02/15/2019		.0	.0	.0	.0	.0	.0	.0	66,523	66,523	.0	.0	.0
706108561	STATEN ISLAND	NY		10/03/2011		.0	.0	.0	.0	.0	.0	.0	107,513	107,513	.0	.0	.0
706109561	STATEN ISLAND	NY		02/02/2015		.0	.0	.0	.0	.0	.0	.0	20,070	20,070	.0	.0	.0
706110172	STATEN ISLAND	NY		09/20/2016		.0	.0	.0	.0	.0	.0	.0	15,358	15,358	.0	.0	.0
706110901	STATEN ISLAND	NY		01/29/2020		.0	.0	.0	.0	.0	.0	.0	28,495	28,495	.0	.0	.0
706109381	YONKERS	NY		07/10/2014		.0	.0	.0	.0	.0	.0	.0	109,721	109,721	.0	.0	.0
706108671	AVON	OH		01/23/2012		.0	.0	.0	.0	.0	.0	.0	105,182	105,182	.0	.0	.0
706109217	BATAVIA	OH		05/01/2019		.0	.0	.0	.0	.0	.0	.0	11,942	11,942	.0	.0	.0
706106711	BEDFORD	OH		06/30/2006		.0	.0	.0	.0	.0	.0	.0	114,121	114,121	.0	.0	.0
706107147	CINCINNATI	OH		04/26/2007		.0	.0	.0	.0	.0	.0	.0	241,468	241,468	.0	.0	.0
706109028	CINCINNATI	OH		08/15/2014		.0	.0	.0	.0	.0	.0	.0	56,097	56,097	.0	.0	.0
706109245	COLUMBUS	OH		07/31/2014		.0	.0	.0	.0	.0	.0	.0	60,911	60,911	.0	.0	.0
706109311	COLUMBUS	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	9,098	9,098	.0	.0	.0
706109316	COLUMBUS	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	12,893	12,893	.0	.0	.0
717611245	COLUMBUS	OH		08/12/2016		.0	.0	.0	.0	.0	.0	.0	45,508	45,508	.0	.0	.0
706109317	DUBLIN	OH		11/27/2013		.0	.0	.0	.0	.0	.0	.0	15,545	15,545	.0	.0	.0
706109351	DUBLIN	OH		12/17/2013		.0	.0	.0	.0	.0	.0	.0	65,873	65,873	.0	.0	.0
706111008	DUBLIN	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	10,079	10,079	.0	.0	.0
706109596	FAIRFIELD	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	3,632	3,632	.0	.0	.0
706109600	HAMILTON	OH		09/23/2014		.0	.0	.0	.0	.0	.0	.0	5,341	5,341	.0	.0	.0
706110981	MEDINA	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	3,766	3,766	.0	.0	.0
706111001	MEDINA	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	8,829	8,829	.0	.0	.0
717609640	NEWCOMERSTOWN	OH		07/13/2006		.0	.0	.0	.0	.0	.0	.0	22,043	22,043	.0	.0	.0
717610725	NEWCOMERSTOWN	OH		10/29/2013		.0	.0	.0	.0	.0	.0	.0	5,845	5,845	.0	.0	.0
706110989	OLON	OH		12/31/2019		.0	.0	.0	.0	.0	.0	.0	4,564	4,564	.0	.0	.0
706108813	BEAVERTON	OR		08/28/2012		.0	.0	.0	.0	.0	.0	.0	44,266	44,266	.0	.0	.0
706109324	BEAVERTON	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	28,592	28,592	.0	.0	.0
706109495	BEAVERTON	OR		06/18/2014		.0	.0	.0	.0	.0	.0	.0	27,893	27,893	.0	.0	.0
706109497	BEAVERTON	OR		06/30/2014		.0	.0	.0	.0	.0	.0	.0	13,279	13,279	.0	.0	.0
706109935	BEAVERTON	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	10,117	10,117	.0	.0	.0
706110396	BEAVERTON	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	504	504	.0	.0	.0
706109328	BEND	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	24,733	24,733	.0	.0	.0
706110400	BEND	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	611	611	.0	.0	.0
706109535	CLACKAMAS	OR		09/03/2014		.0	.0	.0	.0	.0	.0	.0	33,370	33,370	.0	.0	.0
706109394	CORVALLIS	OR		03/03/2014		.0	.0	.0	.0	.0	.0	.0	23,774	23,774	.0	.0	.0
706110405	CORVALLIS	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	860	860	.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	128,304	128,304	.0	.0	.0
706109322	GRESHAM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	31,670	31,670	.0	.0	.0
706110394	GRESHAM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	798	798	.0	.0	.0
706110864	HAPPY VALLEY	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	90,051	90,051	.0	.0	.0
706110866	HILLSBORO	OR		10/31/2019		.0	.0	.0	.0	.0	.0	.0	42,657	42,657	.0	.0	.0
706109327	MEDFORD	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	25,461	25,461	.0	.0	.0
706110399	MEDFORD	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	981	981	.0	.0	.0
706106626	PORTLAND	OR		06/29/2006		.0	.0	.0	.0	.0	.0	.0	94,140	94,140	.0	.0	.0
706107241	PORTLAND	OR		04/30/2008		.0	.0	.0	.0	.0	.0	.0	24,795	24,795	.0	.0	.0
706108560	PORTLAND	OR		08/11/2011		.0	.0	.0	.0	.0	.0	.0	181,919	181,919	.0	.0	.0
706109005	PORTLAND	OR		08/13/2013		.0	.0	.0	.0	.0	.0	.0	21,569	21,569	.0	.0	.0
706109106	PORTLAND	OR		07/03/2013		.0	.0	.0	.0	.0	.0	.0	97,216	97,216	.0	.0	.0

E02.12

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					
706109212	PORTLAND	OR		12/18/2013		.0	.0	.0	.0	.0	.0	.0	143,988	143,988	.0	.0	.0
706109266	PORTLAND	OR		12/17/2013		.0	.0	.0	.0	.0	.0	.0	28,695	28,695	.0	.0	.0
706109341	PORTLAND	OR		12/05/2013		.0	.0	.0	.0	.0	.0	.0	8,491	8,491	.0	.0	.0
706109936	PORTLAND	OR		12/15/2015		.0	.0	.0	.0	.0	.0	.0	42,184	42,184	.0	.0	.0
706109325	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	38,241	38,241	.0	.0	.0
706109326	SALEM	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	23,241	23,241	.0	.0	.0
706110397	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	807	807	.0	.0	.0
706110398	SALEM	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	854	854	.0	.0	.0
706109329	TILLAMOOK	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	23,957	23,957	.0	.0	.0
706110401	TILLAMOOK	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	803	803	.0	.0	.0
706108915	TUALATIN	OR		11/15/2012		.0	.0	.0	.0	.0	.0	.0	55,023	55,023	.0	.0	.0
706109323	TUALATIN	OR		12/02/2013		.0	.0	.0	.0	.0	.0	.0	13,897	13,897	.0	.0	.0
706110395	TUALATIN	OR		08/04/2017		.0	.0	.0	.0	.0	.0	.0	615	615	.0	.0	.0
706110531	WILSONVILLE	OR		06/06/2018		.0	.0	.0	.0	.0	.0	.0	50,060	50,060	.0	.0	.0
706108826	BETHLEHEM	PA		12/07/2012		.0	.0	.0	.0	.0	.0	.0	262,743	262,743	.0	.0	.0
706108429	CARLISLE	PA		01/31/2011		.0	.0	.0	.0	.0	.0	.0	31,083	31,083	.0	.0	.0
706109775	CARLISLE	PA		05/11/2015		.0	.0	.0	.0	.0	.0	.0	27,721	27,721	.0	.0	.0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		.0	.0	.0	.0	.0	.0	.0	144,768	144,768	.0	.0	.0
706110418	KUTZTOWN	PA		09/19/2017		.0	.0	.0	.0	.0	.0	.0	344,617	344,617	.0	.0	.0
706106707	LATROBE	PA		06/30/2006		.0	.0	.0	.0	.0	.0	.0	175,832	175,832	.0	.0	.0
706108570	PHILADELPHIA	PA		03/02/2012		.0	.0	.0	.0	.0	.0	.0	41,074	41,074	.0	.0	.0
706109395	PHILADELPHIA	PA		01/31/2014		.0	.0	.0	.0	.0	.0	.0	32,987	32,987	.0	.0	.0
706108734	WAYNE	PA		07/13/2012		.0	.0	.0	.0	.0	.0	.0	89,050	89,050	.0	.0	.0
706109922	WILLOW GROVE	PA		09/21/2015		.0	.0	.0	.0	.0	.0	.0	67,071	67,071	.0	.0	.0
706105390	WYNEWOOD	PA		08/02/2004		.0	.0	.0	.0	.0	.0	.0	122,261	122,261	.0	.0	.0
717611187	ORTLEY	SD		04/19/2016		.0	.0	.0	.0	.0	.0	.0	58,881	58,881	.0	.0	.0
717611016	SISSETON	SD		06/25/2015		.0	.0	.0	.0	.0	.0	.0	206,004	206,004	.0	.0	.0
706110313	MURFREESBORO	TN		06/01/2017		.0	.0	.0	.0	.0	.0	.0	103,272	103,272	.0	.0	.0
706109848	ADDISON	TX		07/01/2015		.0	.0	.0	.0	.0	.0	.0	131,593	131,593	.0	.0	.0
706109932	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	24,639	24,639	.0	.0	.0
706109933	ARLINGTON	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	18,286	18,286	.0	.0	.0
706108385	AUSTIN	TX		08/27/2010		.0	.0	.0	.0	.0	.0	.0	79,204	79,204	.0	.0	.0
706108815	AUSTIN	TX		05/09/2012		.0	.0	.0	.0	.0	.0	.0	84,860	84,860	.0	.0	.0
706109015	AUSTIN	TX		12/14/2012		.0	.0	.0	.0	.0	.0	.0	78,556	78,556	.0	.0	.0
706109029	AUSTIN	TX		12/28/2012		.0	.0	.0	.0	.0	.0	.0	183,900	183,900	.0	.0	.0
706109707	AUSTIN	TX		10/30/2014		.0	.0	.0	.0	.0	.0	.0	269,319	269,319	.0	.0	.0
706111002	AUSTIN	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	13,181	13,181	.0	.0	.0
706111003	AUSTIN	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	6,799	6,799	.0	.0	.0
706109184	CARROLLTON	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	13,533	13,533	.0	.0	.0
706110264	CARROLLTON	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	17,707	17,707	.0	.0	.0
706111005	CEDAR PARK	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	18,577	18,577	.0	.0	.0
717611057	CLARKSVILLE	TX		08/14/2015		.0	.0	.0	.0	.0	.0	.0	26,951	26,951	.0	.0	.0
706109929	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	22,022	22,022	.0	.0	.0
706109930	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	23,330	23,330	.0	.0	.0
706109931	COPPELL	TX		10/19/2015		.0	.0	.0	.0	.0	.0	.0	28,690	28,690	.0	.0	.0
706108488	DALLAS	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	15,871	15,871	.0	.0	.0
706108526	DALLAS	TX		05/31/2011		.0	.0	.0	.0	.0	.0	.0	628,752	628,752	.0	.0	.0
706108938	DALLAS	TX		11/19/2012		.0	.0	.0	.0	.0	.0	.0	174,020	174,020	.0	.0	.0
706109179	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	10,296	10,296	.0	.0	.0
706109185	DALLAS	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	20,562	20,562	.0	.0	.0
706109309	DALLAS	TX		11/27/2013		.0	.0	.0	.0	.0	.0	.0	39,824	39,824	.0	.0	.0
706109386	DALLAS	TX		03/17/2014		.0	.0	.0	.0	.0	.0	.0	136,223	136,223	.0	.0	.0
706109923	DALLAS	TX		06/20/2016		.0	.0	.0	.0	.0	.0	.0	324,266	324,266	.0	.0	.0
706110122	DALLAS	TX		12/28/2016		.0	.0	.0	.0	.0	.0	.0	105,296	105,296	.0	.0	.0
706110640	DALLAS	TX		12/07/2018		.0	.0	.0	.0	.0	.0	.0	30,316	30,316	.0	.0	.0
706110974	DALLAS	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	8,950	8,950	.0	.0	.0
706109180	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	28,424	28,424	.0	.0	.0
706109181	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	23,599	23,599	.0	.0	.0
706109182	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	8,820	8,820	.0	.0	.0
706109186	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	29,293	29,293	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					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					
706109187	FORT WORTH	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	13,042	13,042	.0	.0	.0
706109304	FORT WORTH	TX		12/01/2017		.0	.0	.0	.0	.0	.0	.0	44,547	44,547	.0	.0	.0
706110995	FORT WORTH	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	10,188	10,188	.0	.0	.0
706110986	FRISCO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	5,137	5,137	.0	.0	.0
706110716	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	8,299	8,299	.0	.0	.0
706110717	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	12,444	12,444	.0	.0	.0
706110718	GARLAND	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	7,012	7,012	.0	.0	.0
706109183	GRAND PRAIRIE	TX		08/26/2013		.0	.0	.0	.0	.0	.0	.0	8,072	8,072	.0	.0	.0
706110715	GRAND PRAIRIE	TX		05/20/2019		.0	.0	.0	.0	.0	.0	.0	11,545	11,545	.0	.0	.0
706110979	GRAPEVINE	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	25,774	25,774	.0	.0	.0
706106611	HOUSTON	TX		06/29/2006		.0	.0	.0	.0	.0	.0	.0	126,200	126,200	.0	.0	.0
706107117	HOUSTON	TX		05/17/2007		.0	.0	.0	.0	.0	.0	.0	505,817	505,817	.0	.0	.0
706107180	HOUSTON	TX		12/17/2009		.0	.0	.0	.0	.0	.0	.0	296,833	296,833	.0	.0	.0
706108411	HOUSTON	TX		05/12/2011		.0	.0	.0	.0	.0	.0	.0	104,571	104,571	.0	.0	.0
706108424	HOUSTON	TX		12/28/2010		.0	.0	.0	.0	.0	.0	.0	535,697	535,697	.0	.0	.0
706108487	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	19,649	19,649	.0	.0	.0
706108489	HOUSTON	TX		03/30/2011		.0	.0	.0	.0	.0	.0	.0	24,688	24,688	.0	.0	.0
706108753	HOUSTON	TX		06/07/2012		.0	.0	.0	.0	.0	.0	.0	32,204	32,204	.0	.0	.0
706109209	HOUSTON	TX		10/15/2013		.0	.0	.0	.0	.0	.0	.0	124,097	124,097	.0	.0	.0
706109538	HOUSTON	TX		07/31/2014		.0	.0	.0	.0	.0	.0	.0	134,973	134,973	.0	.0	.0
706110977	HOUSTON	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	3,673	3,673	.0	.0	.0
706110994	KATY	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	11,258	11,258	.0	.0	.0
706111006	LANTANA	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	14,075	14,075	.0	.0	.0
706108935	LAREDO	TX		10/10/2012		.0	.0	.0	.0	.0	.0	.0	178,474	178,474	.0	.0	.0
706109753	LAREDO	TX		03/23/2015		.0	.0	.0	.0	.0	.0	.0	104,841	104,841	.0	.0	.0
706110983	LUBBOCK	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	7,942	7,942	.0	.0	.0
706110985	MANSFIELD	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	1,644	1,644	.0	.0	.0
706109810	NORTHLAKE	TX		04/30/2015		.0	.0	.0	.0	.0	.0	.0	69,917	69,917	.0	.0	.0
706108878	RICHARDSON	TX		06/29/2012		.0	.0	.0	.0	.0	.0	.0	121,375	121,375	.0	.0	.0
706109133	RICHARDSON	TX		06/28/2013		.0	.0	.0	.0	.0	.0	.0	5,970	5,970	.0	.0	.0
706109570	SAN ANTONIO	TX		09/04/2014		.0	.0	.0	.0	.0	.0	.0	53,470	53,470	.0	.0	.0
706110261	SAN ANTONIO	TX		02/28/2017		.0	.0	.0	.0	.0	.0	.0	20,752	20,752	.0	.0	.0
706110976	SAN ANTONIO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	7,414	7,414	.0	.0	.0
706111004	SAN ANTONIO	TX		12/31/2019		.0	.0	.0	.0	.0	.0	.0	24,166	24,166	.0	.0	.0
706105948	SOUTHLAKE	TX		12/07/2005		.0	.0	.0	.0	.0	.0	.0	325,028	325,028	.0	.0	.0
706108648	SPRING	TX		12/05/2011		.0	.0	.0	.0	.0	.0	.0	240,418	240,418	.0	.0	.0
706109110	SPRING	TX		08/02/2013		.0	.0	.0	.0	.0	.0	.0	177,797	177,797	.0	.0	.0
706108927	STAFFORD	TX		12/03/2012		.0	.0	.0	.0	.0	.0	.0	23,977	23,977	.0	.0	.0
706109207	SALT LAKE CITY	UT		09/11/2013		.0	.0	.0	.0	.0	.0	.0	40,325	40,325	.0	.0	.0
706109713	SALT LAKE CITY	UT		12/12/2014		.0	.0	.0	.0	.0	.0	.0	147,405	147,405	.0	.0	.0
706110591	SALT LAKE CITY	UT		09/05/2018		.0	.0	.0	.0	.0	.0	.0	42,026	42,026	.0	.0	.0
706108284	ALEXANDRIA	VA		06/02/2010		.0	.0	.0	.0	.0	.0	.0	28,386	28,386	.0	.0	.0
706109102	ALEXANDRIA	VA		05/28/2013		.0	.0	.0	.0	.0	.0	.0	192,484	192,484	.0	.0	.0
706109208	ALEXANDRIA	VA		06/20/2013		.0	.0	.0	.0	.0	.0	.0	17,262	17,262	.0	.0	.0
706110236	ALEXANDRIA	VA		11/17/2016		.0	.0	.0	.0	.0	.0	.0	54,715	54,715	.0	.0	.0
706108410	ARLINGTON	VA		02/13/2012		.0	.0	.0	.0	.0	.0	.0	180,040	180,040	.0	.0	.0
706108428	ARLINGTON	VA		12/16/2010		.0	.0	.0	.0	.0	.0	.0	328,101	328,101	.0	.0	.0
706108495	ARLINGTON	VA		03/23/2011		.0	.0	.0	.0	.0	.0	.0	364,931	364,931	.0	.0	.0
706108672	ARLINGTON	VA		12/29/2011		.0	.0	.0	.0	.0	.0	.0	194,019	194,019	.0	.0	.0
706108833	ARLINGTON	VA		08/08/2012		.0	.0	.0	.0	.0	.0	.0	176,354	176,354	.0	.0	.0
706109131	ARLINGTON	VA		06/18/2013		.0	.0	.0	.0	.0	.0	.0	53,410	53,410	.0	.0	.0
706109470	ARLINGTON	VA		05/21/2014		.0	.0	.0	.0	.0	.0	.0	6,110	6,110	.0	.0	.0
706110092	ARLINGTON	VA		07/05/2016		.0	.0	.0	.0	.0	.0	.0	115,840	115,840	.0	.0	.0
706110530	ARLINGTON	VA		03/06/2019		.0	.0	.0	.0	.0	.0	.0	94,429	94,429	.0	.0	.0
706108285	FAIRFAX	VA		06/02/2010		.0	.0	.0	.0	.0	.0	.0	61,522	61,522	.0	.0	.0
706108550	FALLS CHURCH	VA		04/11/2012		.0	.0	.0	.0	.0	.0	.0	206,610	206,610	.0	.0	.0
706110370	FALLS CHURCH	VA		08/17/2017		.0	.0	.0	.0	.0	.0	.0	17,333	17,333	.0	.0	.0
706111061	FALLS CHURCH	VA		04/08/2020		.0	.0	.0	.0	.0	.0	.0	1,568	1,568	.0	.0	.0
706108334	HERNDON	VA		08/11/2010		.0	.0	.0	.0	.0	.0	.0	228,840	228,840	.0	.0	.0
706109235	MCLEAN	VA		08/30/2013		.0	.0	.0	.0	.0	.0	.0	188,759	188,759	.0	.0	.0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					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						
706109616	RESTON	VA		03/10/2015		.0	.0	.0	.0	.0	.0	.0	55,172	55,172	.0	.0	.0	
706110184	RESTON	VA		02/01/2019		.0	.0	.0	.0	.0	.0	.0	57,206	57,206	.0	.0	.0	
706109398	VIRGINIA BEACH	VA		03/17/2014		.0	.0	.0	.0	.0	.0	.0	102,917	102,917	.0	.0	.0	
706110975	VIRGINIA BEACH	VA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	6,784	6,784	.0	.0	.0	
706109330	AUBURN	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	32,293	32,293	.0	.0	.0	
706109743	AUBURN	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	10,586	10,586	.0	.0	.0	
706110402	AUBURN	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,067	1,067	.0	.0	.0	
706109450	BELLEVUE	WA		06/11/2014		.0	.0	.0	.0	.0	.0	.0	196,691	196,691	.0	.0	.0	
706110036	BELLEVUE	WA		05/06/2016		.0	.0	.0	.0	.0	.0	.0	103,096	103,096	.0	.0	.0	
706109504	BOTHELL	WA		08/18/2014		.0	.0	.0	.0	.0	.0	.0	20,760	20,760	.0	.0	.0	
706109719	BOTHELL	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	86,147	86,147	.0	.0	.0	
706109947	BOTHELL	WA		10/15/2015		.0	.0	.0	.0	.0	.0	.0	81,952	81,952	.0	.0	.0	
706110024	GIG HARBOR	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	63,977	63,977	.0	.0	.0	
706110079	KENT	WA		08/23/2016		.0	.0	.0	.0	.0	.0	.0	60,324	60,324	.0	.0	.0	
706109391	KIRKLAND	WA		03/20/2014		.0	.0	.0	.0	.0	.0	.0	76,871	76,871	.0	.0	.0	
706109688	KIRKLAND	WA		03/06/2015		.0	.0	.0	.0	.0	.0	.0	116,394	116,394	.0	.0	.0	
706110820	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	130,439	130,439	.0	.0	.0	
706110821	KIRKLAND	WA		09/03/2019		.0	.0	.0	.0	.0	.0	.0	212,961	212,961	.0	.0	.0	
706109332	LONGVIEW	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	56,328	56,328	.0	.0	.0	
706110404	LONGVIEW	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	602	602	.0	.0	.0	
706110379	MERCER ISLAND	WA		07/07/2017		.0	.0	.0	.0	.0	.0	.0	62,735	62,735	.0	.0	.0	
706108817	REDMOND	WA		02/15/2013		.0	.0	.0	.0	.0	.0	.0	55,454	55,454	.0	.0	.0	
706109772	REDMOND	WA		11/01/2018		.0	.0	.0	.0	.0	.0	.0	135,621	135,621	.0	.0	.0	
706108681	SEATTLE	WA		02/15/2012		.0	.0	.0	.0	.0	.0	.0	91,320	91,320	.0	.0	.0	
706109046	SEATTLE	WA		02/22/2013		.0	.0	.0	.0	.0	.0	.0	104,737	104,737	.0	.0	.0	
706109319	SEATTLE	WA		07/09/2014		.0	.0	.0	.0	.0	.0	.0	117,736	117,736	.0	.0	.0	
706109454	SEATTLE	WA		04/01/2014		.0	.0	.0	.0	.0	.0	.0	33,706	33,706	.0	.0	.0	
706109487	SEATTLE	WA		06/03/2014		.0	.0	.0	.0	.0	.0	.0	172,907	172,907	.0	.0	.0	
706110033	SEATTLE	WA		06/01/2020		.0	.0	.0	.0	.0	.0	.0	5,465	5,465	.0	.0	.0	
706110540	SEATTLE	WA		08/21/2018		.0	.0	.0	.0	.0	.0	.0	43,014	43,014	.0	.0	.0	
706110564	SEATTLE	WA		06/19/2018		.0	.0	.0	.0	.0	.0	.0	55,885	55,885	.0	.0	.0	
706110865	SEATTLE	WA		10/31/2019		.0	.0	.0	.0	.0	.0	.0	43,928	43,928	.0	.0	.0	
706110970	SEATTLE	WA		03/27/2020		.0	.0	.0	.0	.0	.0	.0	6,217	6,217	.0	.0	.0	
706111011	SNOQUALMIE	WA		12/31/2019		.0	.0	.0	.0	.0	.0	.0	11,326	11,326	.0	.0	.0	
706108715	SPOKANE	WA		05/07/2012		.0	.0	.0	.0	.0	.0	.0	159,636	159,636	.0	.0	.0	
706109742	TACOMA	WA		07/29/2019		.0	.0	.0	.0	.0	.0	.0	4,096	4,096	.0	.0	.0	
706109321	VANCOUVER	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	40,371	40,371	.0	.0	.0	
706110393	VANCOUVER	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	1,505	1,505	.0	.0	.0	
706109331	YELM	WA		02/03/2014		.0	.0	.0	.0	.0	.0	.0	29,088	29,088	.0	.0	.0	
706110403	YELM	WA		08/04/2017		.0	.0	.0	.0	.0	.0	.0	619	619	.0	.0	.0	
717611406	DARLINGTON	WI		05/16/2017		.0	.0	.0	.0	.0	.0	.0	64,334	64,334	.0	.0	.0	
706109219	GRAND CHUTE	WI		05/01/2019		.0	.0	.0	.0	.0	.0	.0	8,861	8,861	.0	.0	.0	
717611246	LACONA	WI		08/04/2016		.0	.0	.0	.0	.0	.0	.0	39,396	39,396	.0	.0	.0	
706109735	MILWAUKEE	WI		11/01/2018		.0	.0	.0	.0	.0	.0	.0	195,545	195,545	.0	.0	.0	
57888*AA5	New Orleans	LA		05/18/2013		.0	.0	.0	.0	.0	.0	.0	3,894	3,894	.0	.0	.0	
<b>0299999. Mortgages with partial repayments</b>													80,767,162	80,661,073	(106,087)		(106,087)	
706108523	COSTA MESA	CA		05/12/2011		150,814,918	0	(21,690)	0	0	(21,690)	0	64,935,920	66,377,150	0	1,441,230	1,441,230	
<b>0499999. Mortgages transferred</b>							150,814,918	0	(21,690)	0	0	(21,690)	0	64,935,920	66,377,150	0	1,441,230	1,441,230
<b>0599999 - Totals</b>							595,005,964	0	(55,629)	0	0	(55,629)	0	589,752,612	590,451,474	(106,087)	804,951	698,864

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## STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbo	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019		0	183,750	0	0	0.350
000000-00-0	Accel Leaders II L.P. - PICA	Palo Alto	CA	Accel Leaders Fund II Associates L.L.C.		06/12/2019		0	137,500	0	0	0.550
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	0	264,459	0	0	3.254
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		0	28,349	0	0	4.348
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LP		10/21/2019	3	0	412,500	0	0	0.471
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	0	200,000	0	0	0.769
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	0	1,617,365	0	0	3.595
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.		06/18/2018	3	0	3,691,877	0	0	3.152
000000-00-0	American Industrial Partners Capital Fund VI, LP	New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	0	1,239,603	0	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	American Industrial Partners Capital Fund VII, L.P.		10/30/2019		0	660,096	0	0	0.667
000000-00-0	Andreessen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Andreessen Horowitz		05/09/2019	1	0	1,485,000	0	0	0.450
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	0	(245,045)	0	0	5.600
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Arlington Capital Partners V, L.P.		08/26/2019	3	0	2,813,451	0	0	2.000
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	0	9,923,669	0	0	3.538
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	4,776,911	0	0	5.540
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	(214,002)	0	0	6.670
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	0	(10,502)	0	0	0.090
000000-00-0	Blackstone Capital Partners VIII, L.P. - PICA	New York	NY	Blackstone Management Associates VIII L.L.C.		05/31/2016	3	0	2,291,742	0	0	0.225
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Partners Europe VI SCSp		11/20/2019		0	1,513,368	0	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Partners IX, LP		09/23/2019		0	616,920	0	0	0.030
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		0	117,992	0	0	0.033
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	0	1,127,677	0	0	2.243
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	0	115,819	0	0	8.000
000000-00-0	Bronze Venture Fund I, LP	Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		0	123,000	0	0	13.040
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	0	591,720	0	0	7.903
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	405,000	0	0	1.125
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	TC Group V, L.P.		11/01/2012	3	0	66,522	0	0	0.090
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	TC Group V, L.P.		12/31/2012	3	0	109,165	0	0	0.150
000000-00-0	Carlyle Partners VII, L.P.	Wilmington	DE	TC Group VI, L.P.		10/21/2013	3	0	(79,528)	0	0	0.150
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	0	3,264,128	0	0	0.120
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.		05/21/2015		0	680,056	0	0	0.203
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP		11/01/2012		0	(26,706)	0	0	0.474
000000-00-0	CHS Private Equity V LP	Chicago	IL	CHS Management V LP		11/01/2012	3	0	(11,411)	0	0	1.243
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	(1,257,125)	0	0	0.161
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Clearlake Capital Partners VI GP, L.P.		05/22/2020		1,836,071	114,812	0	0	0.300
000000-00-0	Colter International Partners VII, L.P.	St Peters Port	GGY	Colter International General Partner VII LP		01/21/2016	3	0	509,474	0	0	0.358
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	(167,777)	0	0	9.619
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	0	1,713,736	0	0	4.017
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	271,266	0	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Group Fund VII, L.P.		12/11/2019	3	0	1,865,293	0	0	1.750
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	0	(199,785)	0	0	0.180
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	0	147,145	0	0	5.417
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	1,702,139	0	0	4.000
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	0	135,000	0	0	6.893
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	0	521,740	0	0	4.348
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	2,437,100	0	0	0.816
000000-00-0	EQT VIII (No. 2) SCSp	Stockholm	SWI	EQT VIII (GP) SCS		08/10/2018	3	0	3,780,933	0	0	0.280
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	0	2,762,377	0	0	5.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC		11/01/2012		0	25,550	0	0	2.123
000000-00-0	Fourth Cinven Fund Trust	London	GBR	Cinven Capital Management (IV) Limited Partnership		06/30/2020	3	168,516	0	0	0	0.000
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	0	1,383,872	0	0	2.278
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	0	29,978	0	0	2.917
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020		0	(438,212)	0	0	0.918
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA Blocker	New York	NY	General Atlantic GP 2019, LLC		06/30/2020	1	2,575,754	0	0	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar Capital Partners IX, L.P.		07/03/2019	3	0	(248,568)	0	0	0.800
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	0	730,705	0	0	2.843
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX Opportunities Fund I		07/08/2019	3	0	10,320	0	0	1.633
000000-00-0	Genstar VIII Opportunities Fund I, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	213,713	0	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	0	1,069,582	0	0	2.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure Partners IV-A/B, L.P.		09/12/2019		0	418	0	0	0.700



## STATEMENT AS OF JUNE 30, 2020 OF THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbo	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	0	1,840	0	0	2.358
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	GS Mezzanine Advisors V, L.L.C.		12/10/2007	2	0	2,569	0	0	0.432
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	(195,157)	0	0	0.451
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	0	14,742	0	0	0.334
000000-00-0	GTOR Fund XII/A LP and GTOR XII/B LP - PICA	Illinois	IL	GTOR Partners XII/A&C LP and GTOR Partners XII/B LP		05/04/2018	3	0	850,000	0	0	0.788
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	0	1,123,467	0	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	0	1,123,467	0	0	2.490
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	(1,198,702)	0	0	2.216
000000-00-0	Harvest Partners VIII, LP - PICA	New York	NY	Harvest Partners VIII, LP		11/27/2019	3	0	5,761,840	0	0	1.622
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	4,890,480	0	0	0	0.249
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019, L.P.		10/28/2019	2	0	2,739,872	0	0	0.600
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	ICG Europe Mid-Market Fund GP LP SCSp		04/09/2020	2	452,572	254,437	0	0	1.765
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014	0	0	328,969	0	0	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012	0	0	(356,733)	0	0	9.924
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP		12/19/2016	3	0	294,538	0	0	3.197
000000-00-0	KCIBT Holdings, L.P.	McLean	VA	KCIBT GP, LLC		06/21/2017	3	0	942,233	0	0	6.471
000000-00-0	LBA Logistics Value Fund VII, L.P. - PICA	Irvine	CA	LBA Logistics Management Company VII, LLC		03/06/2020	0	0	(405,733)	0	0	5.810
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	0	555,556	0	0	1.111
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA	Austin	TX	Learn Capital Management XXI, LLC		12/03/2018	0	0	18,690	0	0	33.330
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP		06/23/2016	3	0	(1,476,202)	0	0	3.959
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Fund VI, L.P.		12/19/2019	0	0	371,840	0	0	0.211
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	135,034	0	0	12.500
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	0	1,171,843	0	0	1.152
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	0	123,916	0	0	1.736
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	123,780	0	0	3.372
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	0	217,374	0	0	1.288
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	0	133,286	0	0	2.940
000000-00-0	Nautic CarepathRx Co-Invest, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		05/08/2020	3	7,136,000	0	0	0	0.000
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	0	10,507	0	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C.		07/12/2016	1	0	149,875	0	0	9.720
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	578,723	0	0	2.216
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Oak HC/FT Partners III, L.P.		11/22/2019	0	0	897,135	0	0	1.880
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018	0	0	4,500,000	0	0	0.350
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	0	4,009,780	0	0	2.838
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	202,862	0	0	3.070
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	0	(6,768,685)	0	0	0.674
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	0	1,888,387	0	0	0.615
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	142,302	0	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Capital Partners V, LP		12/27/2019	0	0	176,984	0	0	0.308
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013	0	0	(36,800)	0	0	0.122
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	0	2,233,736	0	0	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	0	3,376,219	0	0	65.977
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	453,818	0	0	6.782
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	0	1,978,822	0	0	13.124
000000-00-0	Rockpoint Real Estate Fund VI, L.P. - PICA	Boston	MA	Rockpoint Real Estate Fund VI GP, L.L.C.		05/21/2020	0	2,443,908	0	0	0	0.600
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.		01/01/2015	0	0	430,641	0	0	2.160
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners VI, L.P.		07/11/2019	3	0	2,701,781	0	0	1.060
000000-00-0	Seventh Cnven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	1,456,286	209,362	0	0	0.219
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	3,892,477	0	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019	0	0	373,163	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	0	753,692	0	0	0.481
000000-00-0	Sixth Cnven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	2,069,518	0	0	0.429
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	0	928,550	0	0	1.355
000000-00-0	TCV X, L.P. -PICA	Grand Cayman	CYM	Technology Crossover Management X, L.P.		02/11/2019	1	0	412,500	0	0	1.250
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	312,513	0	0	0	0.850
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	0	1,014,503	0	0	0.870
000000-00-0	Thoma Bravo Fund XIII, L.P. - PICA	Dover	DE	Thoma Bravo Partners XIII, L.P.		02/14/2019	3	0	3,133,392	0	0	0.480
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	0	3,753	0	0	0.751
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	0	237,820	0	0	3.311
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners, L.P.		10/01/2019	3	0	1,314,414	0	0	0.539
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	0	(90,779)	0	0	0.083

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

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	306,532	0	0	0.556
000000-00-0	Trident VIII, L.P. - PICA	Greenwich	CT	Stone Point Capital LLC		04/08/2020		1,434,274	0	0	0	0.357
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	379,295	0	0	2.484
000000-00-0	Trivest Discovery Fund, L.P. - PICA	Coral Gables	FL	Trivest Discovery Partners GP, LLC		06/12/2020	3	621,383	0	0	0	3.947
000000-00-0	Trivest Fund VI, L.P. -PICA	Coral Gables	FL	Trivest Partners VI GP, LLC		02/08/2019	3	0	451,317	0	0	1.242
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	1,706,531	0	0	0.636
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	TSSP Opportunities Genpar IV, L.P.		01/18/2019		0	1,815,232	0	0	0.443
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		0	66,667	0	0	0.069
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle	DE	Whitehorse Liquidity Partners (Offshore) III, L.P		10/31/2019	2	0	959,479	0	0	1.036
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>								23,327,757	104,515,802	0	0	XXX
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	0	4,103,750	0	0	98.000
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential		06/27/2018	13	0	2,500,000	0	0	14.200
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	0	(7,443,624)	0	0	71.241
<b>2099999. Joint Venture Interests - Common Stock - Affiliated</b>								0	(839,874)	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		0	676,179	0	0	80.000
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>								0	676,179	0	0	XXX
000000-00-0	E 22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	Transfer from Sch A		06/30/2020		52,141,433	0	0	0	100.000
000000-00-0	GA Cal Crossings, LLC (STAT)	San Diego	CA	PGIM, Inc		03/13/2019		0	60,536	0	0	50.000
000000-00-0	Rock Global Real Estate LLC	WILMINGTON	DE	PGIM, Inc		03/05/2012		0	622,251	0	0	100.000
<b>2299999. Joint Venture Interests - Real Estate - Affiliated</b>								52,141,433	682,787	0	0	XXX
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.l.		03/31/2020		0	(1,511,785)	0	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	1,045	0	0	100.000
<b>2499999. Joint Venture Interests - Mortgage Loans - Affiliated</b>								0	(1,510,740)	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Direct		11/30/2011		0	104,837	0	0	100.000
<b>4699999. Any Other Class of Assets - Unaffiliated</b>								0	104,837	0	0	XXX
<b>4899999. Total - Unaffiliated</b>								23,327,757	105,296,818	0	0	XXX
<b>4999999. Total - Affiliated</b>								52,141,433	(1,667,827)	0	0	XXX
<b>5099999 - Totals</b>								75,469,190	103,628,991	0	0	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		City	State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recogn-ized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	Accel Growth Fund V L.P. - PICA	Palo Alto	CA	Asset was partially disposed	03/11/2019	06/19/2020	0	0	0	0	0	0	0	34,497	34,497	0	0	0	
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	06/30/2020	0	0	0	0	0	0	0	8,457	8,457	0	0	0	
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Asset was partially disposed	11/16/2015	06/30/2020	0	0	0	0	0	0	0	27,546	27,546	0	0	0	
000000-00-0	Accion Venture Lab, LP	Cambridge	MA	Asset was partially disposed	07/22/2019	06/04/2020	0	0	0	0	0	0	0	6,250	6,250	0	0	0	
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(25,801)	0	25,801	0	25,801	
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	06/11/2020	0	0	0	0	0	0	0	60,951	60,951	0	0	0	
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	Asset was partially disposed	06/18/2018	05/14/2020	0	0	0	0	0	0	0	119,296	119,296	0	0	0	
000000-00-0	American Industrial Partners Capital Fund VI, LP	New York	NY	Asset was partially disposed	01/21/2016	05/27/2020	0	0	0	0	0	0	0	56,307	56,307	0	0	0	

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/30/2019	06/23/2020	0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Andressen Horowitz LsV Fund I, LP - PICA	Menlo Park	CA	Asset was partially disposed	05/09/2019	06/04/2020	0	0	0	0	0	0	0	27,000	27,000	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	06/30/2020	0	0	0	0	0	0	0	1,854,557	1,854,557	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	877,336	877,336	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	06/30/2020	0	0	0	0	0	0	0	(9,853)	0	9,853	0	9,853	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(1,561)	0	1,561	0	1,561	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/25/2020	0	0	0	0	0	0	0	132,527	132,527	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	06/25/2020	0	0	0	0	0	0	0	434,959	434,959	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	12/19/2016	06/30/2020	0	0	0	0	0	0	0	126,942	126,942	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	08/26/2019	06/08/2020	0	0	0	0	0	0	0	125,000	125,000	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(22,617)	0	22,617	0	22,617	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	06/30/2020	0	0	0	0	0	0	0	(27,881)	0	27,881	0	27,881	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	06/15/2020	0	0	0	0	0	0	0	802,739	802,739	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.-PICA	New York	NY	Asset was partially disposed	12/24/2019	06/30/2020	0	0	0	0	0	0	0	189,996	189,996	0	0	0	0
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Asset was partially disposed	09/23/2019	06/26/2020	0	0	0	0	0	0	0	58,438	58,438	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	06/30/2020	0	0	0	0	0	0	0	216,826	216,826	0	0	0	0
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Asset was partially disposed	07/15/2014	06/30/2020	0	0	0	0	0	0	0	27,421	27,421	0	0	0	0
000000-00-0	Bronze Venture Fund I, LP	Palo Alto	CA	Asset was partially disposed	09/29/2017	05/20/2020	0	0	0	0	0	0	0	56,580	56,580	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	05/20/2020	0	0	0	0	0	0	0	(1,157,473)	(1,157,473)	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	06/16/2020	0	0	0	0	0	0	0	301,765	301,765	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	06/16/2020	0	0	0	0	0	0	0	518,411	518,411	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Asset was partially disposed	10/21/2013	06/30/2020	0	0	0	0	0	0	0	206,825	206,825	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(187)	0	187	0	187	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/04/2020	0	0	0	0	0	0	0	271,425	271,425	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL	Asset was partially disposed	11/01/2012	06/08/2020	0	0	0	0	0	0	0	(11,411)	(11,411)	0	0	0	0
000000-00-0	Clearlake Capital Partners VI, L.P. - PICA	Santa Monica	CA	Asset was partially disposed	05/22/2020	05/22/2020	0	0	0	0	0	0	0	87,728	87,728	0	0	0	0
000000-00-0	Collier International Partners VII, L.P.	St Peters Port	GGY	Asset was partially disposed	01/21/2016	05/31/2020	0	0	0	0	0	0	0	105,739	105,739	0	0	0	0
000000-00-0	Consonance Private Equity, LP	New York	NY	Asset was partially disposed	08/07/2014	06/29/2020	0	0	0	0	0	0	0	135,929	135,929	0	0	0	0
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	Asset was partially disposed	12/04/2018	06/30/2020	0	0	0	0	0	0	0	(494)	(494)	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	06/23/2020	0	0	0	0	0	0	0	65,668	65,668	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Asset was partially disposed	06/05/2019	06/29/2020	0	0	0	0	0	0	0	178,659	178,659	0	0	0	0
000000-00-0	Elevor Equity III, L.P.	Seattle	WA	Asset was partially disposed	12/30/2014	06/19/2020	0	0	0	0	0	0	0	18,553	18,553	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was dissolved	03/30/1999	06/15/2020	0	0	0	0	0	0	0	2,554,694	2,554,694	0	0	0	(2,554,694)
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GGY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(870)	0	870	0	870	0
000000-00-0	Escalate Capital I, L.P.	Austin	TX	Asset was partially disposed	11/01/2012	06/12/2020	0	0	0	0	0	0	0	103,700	103,700	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	06/12/2020	0	0	0	0	0	0	0	36,542	36,542	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	06/29/2020	0	0	0	0	0	0	0	131,361	131,361	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	06/15/2020	0	0	0	0	0	0	0	465,586	465,586	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	06/04/2020	0	0	0	0	0	0	0	662,898	662,898	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	325,611	325,611	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	931,497	931,497	0	0	0	0
000000-00-0	Fourth Civen Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	859,039	860,701	1,662	0	1,662	0
000000-00-0	Fourth Civen Fund Trust	London	GBR	Asset was partially disposed	06/30/2020	06/30/2020	0	0	0	0	0	0	0	53,177	53,177	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	Asset was partially disposed	01/14/2020	06/30/2020	0	0	0	0	0	0	0	515,265	515,265	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	05/19/2020	0	0	0	0	0	0	0	133,138	133,138	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Asset was partially disposed	07/08/2019	05/28/2020	0	0	0	0	0	0	0	10,320	10,320	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L.P. - PICA	San Francisco	CA	Asset was partially disposed	10/05/2017	05/28/2020	0	0	0	0	0	0	0	22,774	22,774	0	0	0	0

E03.3

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amortiz- ation)/ Accretion	11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Asset was partially disposed	03/09/2020	06/26/2020	0	0	0	0	0	0	0	56,500	56,500	0	0	0	0
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	47,195	47,195	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	06/30/2020	0	0	0	0	0	0	0	80,827	80,827	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Asset was partially disposed	09/22/2016	06/19/2020	0	0	0	0	0	0	0	466,293	466,293	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	06/30/2020	0	0	0	0	0	0	0	103,431	103,431	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Asset was partially disposed	05/04/2018	05/21/2020	0	0	0	0	0	0	0	124,129	124,129	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Asset was partially disposed	04/07/2020	04/07/2020	0	0	0	0	0	0	0	141,186	141,186	0	0	0	0
000000-00-0	Hudson Holdings I L.P. - PICA	Toronto	DE	Asset was partially disposed	10/31/2019	06/16/2020	0	0	0	0	0	0	0	1,215,897	1,215,897	0	0	0	0
000000-00-0	ICG Europe Fund V No. 1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	06/30/2020	0	0	0	0	0	0	0	67,015	67,015	0	0	0	0
000000-00-0	ICG Europe Mid-Market Fund SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	04/09/2020	06/30/2020	0	0	0	0	0	0	0	197,011	197,011	0	0	0	0
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Asset was partially disposed	03/14/2014	06/30/2020	0	0	0	0	0	0	0	92,650	92,650	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	06/30/2020	0	0	0	0	0	0	0	(356,733)	(356,733)	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund LP	Avon	CT	Asset was dissolved	06/12/2002	04/14/2020	0	(2,073,100)	0	0	0	0	0	(2,073,100)	(2,073,100)	0	0	0	2,073,100
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Asset was partially disposed	12/19/2016	05/15/2020	0	0	0	0	0	0	0	236,360	236,360	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	59,599	59,599	0	0	0	0
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Asset was partially disposed	06/23/2016	06/30/2020	0	0	0	0	0	0	0	(1,943,279)	(1,943,279)	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Asset was partially disposed	12/19/2019	05/22/2020	0	0	0	0	0	0	0	75,373	75,373	0	0	0	0
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	Asset was partially disposed	02/24/2020	05/15/2020	0	0	0	0	0	0	0	125,000	125,000	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	282,521	282,521	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	06/30/2020	0	0	0	0	0	0	0	786,666	786,666	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	06/23/2020	0	0	0	0	0	0	0	240,000	240,000	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	06/10/2020	0	0	0	0	0	0	0	123,235	123,235	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	384,216	384,216	0	0	0	0
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	Asset was partially disposed	05/30/2012	06/30/2020	0	0	0	0	0	0	0	123,197	123,197	0	0	0	0
000000-00-0	Nordic Capital V, L.P.	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(4,192)	0	4,192	0	4,192	0
000000-00-0	Nordic Capital VI Alpha, L.P.	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(1,963)	0	1,963	0	1,963	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	14,501	15,283	782	0	782	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	05/28/2020	0	0	0	0	0	0	0	96,250	96,250	0	0	0	0
000000-00-0	Oak HC/FT Partners III, L.P. - PICA	Cayman Islands	CYM	Asset was partially disposed	11/22/2019	06/29/2020	0	0	0	0	0	0	0	49,219	49,219	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/22/2020	0	0	0	0	0	0	0	272,272	272,272	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/19/2020	0	0	0	0	0	0	0	566,922	566,922	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Asset was partially disposed	11/01/2012	06/19/2020	0	0	0	0	0	0	0	129,551	129,551	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	06/23/2020	0	0	0	0	0	0	0	72,217	72,217	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	06/23/2020	0	0	0	0	0	0	0	790,071	790,071	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	06/30/2020	0	0	0	0	0	0	0	121,045	121,045	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	12/31/2017	06/30/2020	0	0	0	0	0	0	0	2,047	2,047	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	06/22/2020	0	0	0	0	0	0	0	106,162	106,162	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	06/30/2020	0	0	0	0	0	0	0	(3,564)	0	3,564	0	3,564	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Asset was partially disposed	02/10/2020	06/30/2020	0	0	0	0	0	0	0	195,350	195,350	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	08/31/2019	06/30/2020	0	0	0	0	0	0	0	(965,458)	(965,458)	0	0	0	0
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Asset was partially disposed	03/21/2017	06/30/2020	0	0	0	0	0	0	0	268,895	268,895	0	0	0	0
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Asset was partially disposed	12/27/2019	06/04/2020	0	0	0	0	0	0	0	41,161	41,161	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	06/12/2020	0	0	0	0	0	0	0	226,919	226,919	0	0	0	0
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Asset was partially disposed	06/28/2018	06/25/2020	0	0	0	0	0	0	0	86,095	86,095	0	0	0	0

E03.4

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Asset was partially disposed	05/16/2011	05/15/2020	0	0	0	0	0	0	0	68,260,157	68,260,157	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	06/30/2020	0	0	0	0	0	0	0	650,342	650,342	0	0	0	0
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	Asset was partially disposed	06/02/2006	05/01/2020	0	0	0	0	0	0	0	408,647	408,647	0	0	0	0
000000-00-0	Seventh Cnven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Asset was partially disposed	04/07/2020	06/30/2020	0	0	0	0	0	0	0	133,829	133,829	0	0	0	0
000000-00-0	Siris Partners IV, L.P. -PICA	New York	NY	Asset was partially disposed	03/15/2019	06/12/2020	0	0	0	0	0	0	0	87,500	87,500	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	06/29/2020	0	0	0	0	0	0	0	346,852	346,852	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	06/17/2020	0	0	0	0	0	0	0	224,690	224,690	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Asset was partially disposed	04/15/2020	04/15/2020	0	0	0	0	0	0	0	203,641	203,641	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	12/10/2018	05/20/2020	0	0	0	0	0	0	0	91,798	91,798	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	06/17/2020	0	0	0	0	0	0	0	788,033	788,033	0	0	0	0
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Asset was partially disposed	07/27/2018	05/26/2020	0	0	0	0	0	0	0	206,000	206,000	0	0	0	0
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	10/01/2019	05/26/2020	0	0	0	0	0	0	0	158,077	158,077	0	0	0	0
000000-00-0	Trident VI, LP	Greenwich	CT	Asset was partially disposed	09/12/2014	06/30/2020	0	0	0	0	0	0	0	241,412	241,412	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Asset was partially disposed	12/28/2017	05/19/2020	0	0	0	0	0	0	0	83,337	83,337	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Asset was partially disposed	01/18/2019	05/14/2020	0	0	0	0	0	0	0	48,484	48,484	0	0	0	0
000000-00-0	Vestiar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	05/29/2020	0	0	0	0	0	0	0	29,090	29,090	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	06/08/2020	0	0	0	0	0	0	0	626,361	626,361	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Asset was partially disposed	02/23/2015	05/27/2020	0	0	0	0	0	0	0	25,678	25,678	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Asset was partially disposed	07/18/2016	06/30/2020	0	0	0	0	0	0	0	66,666	66,666	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore)	New Castle, Delaware	DE	Asset was partially disposed	10/31/2019	06/30/2020	0	0	0	0	0	0	0	50,000	50,000	0	0	0	0
000000-00-0	111, L.P. - PICA	New York	NY	Asset was partially disposed	05/31/2013	06/23/2020	0	0	0	0	0	0	0	219,832	219,832	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	(2,073,100)	0	0	0	(2,073,100)	0	88,450,896	88,551,829	100,933	0	100,933	(481,594)
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	06/30/2020	0	0	0	0	0	0	0	819,922	819,922	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	819,922	819,922	0	0	0	0
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	Asset was partially disposed	11/07/2006	06/30/2020	0	0	0	0	0	0	0	547	547	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	547	547	0	0	0	0
000000-00-0	E. 22nd Street Apartment Holdings LLC NEW JV - STAT	New York	NY	Asset was partially disposed	06/30/2020	06/30/2020	0	0	0	0	0	0	0	60,000	60,000	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	60,000	60,000	0	0	0	0
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Asset was partially disposed	03/31/2020	06/30/2020	0	0	0	0	0	0	0	254,513	254,513	0	0	0	0
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	Asset was partially disposed	04/17/2019	06/30/2020	0	0	0	0	0	0	0	(1,511,785)	(1,511,785)	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	06/30/2020	0	0	0	0	0	0	0	(242,259)	(242,259)	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	(1,499,531)	(1,499,531)	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was partially disposed	12/10/2013	06/09/2020	0	0	0	0	0	0	0	1,954,187	1,954,187	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Asset was partially disposed	03/31/2010	06/26/2020	0	0	0	0	0	0	0	22,125	22,125	0	0	0	0
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	Asset was partially disposed	12/16/2014	06/30/2020	0	0	0	0	0	0	0	976,804	976,804	0	0	0	0
000000-00-0	Pramerica Fosun Life Insur Co	Newark	NJ	Asset was partially disposed	04/30/2012	06/30/2020	0	0	0	0	0	0	0	(679,155)	(679,155)	0	0	0	0
000000-00-0	Resolution Life L.P.	Hamilton	BMU	Asset was partially disposed	08/30/2013	06/30/2020	0	0	0	0	0	0	0	27,565,316	27,565,316	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	06/30/2020	0	0	0	0	0	0	0	186,240	186,240	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	30,025,516	30,025,516	0	0	0	0
000000-00-0	PGIM REF Europe LP	Wilmington	DE	Asset was partially disposed	04/21/2017	06/30/2020	0	0	0	0	0	0	0	1,085	1,085	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	1,085	1,085	0	0	0	0
000000-00-0	60 State - Oxford Allocation	New York	NY	Asset was partially disposed	03/20/2020	06/30/2020	0	0	0	0	0	0	0	391,219	391,219	0	0	0	0
2999999. Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	391,219	391,219	0	0	0	0

E03.5

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

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Asset was partially disposed	01/24/2012	06/15/2020	0	0	0	0	0	0	0	1,132,197	1,132,197	0	0	0	0	
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Asset was partially disposed	02/11/2011	06/15/2020	0	0	0	0	0	0	0	449,697	449,697	0	0	0	0	
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	06/15/2020	0	0	0	0	0	0	0	525,525	525,525	0	0	0	0	
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/27/2016	06/15/2020	0	0	0	0	0	0	0	432,255	432,255	0	0	0	0	
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Asset was partially disposed	07/02/2018	06/15/2020	0	0	0	0	0	0	0	332,766	332,766	0	0	0	0	
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	06/15/2020	0	0	0	0	0	0	0	1,209,489	1,209,489	0	0	0	0	
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Asset was partially disposed	02/28/2012	06/15/2020	0	0	0	0	0	0	0	562,719	562,719	0	0	0	0	
<b>3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>								0	0	0	0	0	0	4,644,648	4,644,648	0	0	0	0	
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Asset was partially disposed	09/18/2018	06/15/2020	0	0	0	0	0	0	0	31,911	31,911	0	0	0	0	
<b>4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated</b>								0	0	0	0	0	0	31,911	31,911	0	0	0	0	
P4045-AA-0	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was partially disposed	12/25/2018	06/30/2020	0	0	0	0	0	0	0	1,111,111	939,109	(172,002)	0	(172,002)	0	
<b>4699999. Any Other Class of Assets - Unaffiliated</b>								0	0	0	0	0	0	1,111,111	939,109	(172,002)	0	(172,002)	0	
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	06/30/2020	0	0	0	0	0	0	0	(43,508)	(43,508)	0	0	0	0	
<b>4799999. Any Other Class of Assets - Affiliated</b>								0	0	0	0	0	0	(43,508)	(43,508)	0	0	0	0	
<b>4899999. Total - Unaffiliated</b>								0	(2,073,100)	0	0	0	(2,073,100)	0	124,655,848	124,584,779	(71,069)	0	(71,069)	(481,594)
<b>4999999. Total - Affiliated</b>								0	0	0	0	0	0	(662,032)	(662,032)	0	0	0	0	
<b>5099999 - Totals</b>								0	(2,073,100)	0	0	0	(2,073,100)	0	123,993,816	123,922,747	(71,069)	0	(71,069)	(481,594)

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

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
0599999	Subtotal - Bonds - U.S. Governments					579,979,631	453,331,508	4,732,413	XXX
1099999	Subtotal - Bonds - All Other Governments					19,662,761	18,464,600	209,327	XXX
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					9,993,086	8,650,000	7,208	XXX
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					13,309,228	11,540,000	0	XXX
3199999	Subtotal - Bonds - U.S. Special Revenues					231,045,771	205,458,413	906,332	XXX
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,838,672,099	3,696,275,067	9,168,031	XXX
4899999	Subtotal - Bonds - Hybrid Securities					90,794	88,971	555	XXX
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					70,804,050	70,804,050	0	XXX
8399997	Total - Bonds - Part 3					4,763,557,420	4,464,612,609	15,023,866	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					4,763,557,420	4,464,612,609	15,023,866	XXX
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					294,751	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3					294,751	XXX	0	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					294,751	XXX	0	XXX
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					4,526,180	XXX	0	XXX
9399999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					326,269,951	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					330,796,131	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					330,796,131	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					331,090,882	XXX	0	XXX
9999999	Totals					5,094,648,302	XXX	15,023,866	XXX

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

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
0599999	Subtotal - Bonds - U.S. Governments					864,400,405	804,085,832	718,138,930	286,339,047	0	3,393,366	0	3,393,366	0	828,024,859	0	36,375,547	36,375,547	5,253,328	XXX	XXX
1099999	Subtotal - Bonds - All Other Governments					270,322,719	269,585,358	287,376,367	257,340,693	0	(2,219,571)	0	(2,219,571)	(3,518,972)	270,999,284	6,218,233	(676,564)	5,541,669	5,797,267	XXX	XXX
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					703,341	703,341	741,161	708,678	0	(5,337)	0	(5,337)	0	703,341	0	0	0	32,282	XXX	XXX
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					117,123	117,123	101,515	105,085	0	12,038	0	12,038	0	117,123	0	0	0	2,766	XXX	XXX
3199999	Subtotal - Bonds - U.S. Special Revenues					74,532,146	74,544,153	76,120,612	73,715,558	0	(1,438,291)	0	(1,438,291)	0	74,556,152	0	(51,425)	(51,425)	1,219,063	XXX	XXX
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,348,957,354	2,351,780,310	2,345,242,119	2,299,108,766	423	622,259	5,568,973	(4,946,291)	337,701	2,333,840,209	(749,856)	11,868,860	11,119,004	39,652,969	XXX	XXX
5599999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					11,058,938	11,058,938	10,838,096	11,001,065	0	57,873	0	57,873	0	11,058,938	0	0	0	127,616	XXX	XXX
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					58,181,882	58,166,790	58,320,684	29,310,353	0	12,922	48,733	(35,811)	(126,256)	58,179,007	(217,672)	2,876	(214,796)	1,029,747	XXX	XXX
8399997	Total - Bonds - Part 4					3,628,273,907	3,571,041,845	3,496,879,484	2,957,629,245	423	435,259	5,617,706	(5,182,024)	(3,307,526)	3,577,478,913	5,250,705	47,519,294	52,769,999	53,115,038	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					3,628,273,907	3,571,041,845	3,496,879,484	2,957,629,245	423	435,259	5,617,706	(5,182,024)	(3,307,526)	3,577,478,913	5,250,705	47,519,294	52,769,999	53,115,038	XXX	XXX
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					52,931,862	XXX	52,378,025	52,378,025	0	0	0	0	0	52,408,082	30,057	0	30,057	1,758,788	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					52,931,862	XXX	52,378,025	52,378,025	0	0	0	0	0	52,408,082	30,057	0	30,057	1,758,788	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					52,931,862	XXX	52,378,025	52,378,025	0	0	0	0	0	52,408,082	30,057	0	30,057	1,758,788	XXX	XXX
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					13,565,654	XXX	15,396,699	15,176,738	2,817,693	10,994	2,763,128	65,559	(71,966)	15,501,757	105,058	(1,936,101)	(1,831,043)	0	XXX	XXX
9399999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					0	XXX	0	0	182,337,205	0	0	182,337,205	0	632,493	0	1,147,691	1,147,691	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					13,565,654	XXX	15,396,699	15,176,738	185,154,898	10,994	2,763,128	182,402,764	(71,966)	16,134,250	105,058	(788,410)	(683,352)	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					13,565,654	XXX	15,396,699	15,176,738	185,154,898	10,994	2,763,128	182,402,764	(71,966)	16,134,250	105,058	(788,410)	(683,352)	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					66,497,516	XXX	67,774,724	67,554,763	185,154,898	10,994	2,763,128	182,402,764	(71,966)	68,542,332	135,115	(788,410)	(653,295)	1,758,788	XXX	XXX
9999999	Totals					3,694,771,423	XXX	3,564,654,208	3,025,184,008	185,155,321	446,253	8,380,834	177,220,740	(3,379,492)	3,646,021,245	5,385,820	46,730,884	52,116,704	54,873,826	XXX	XXX



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

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23					
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)					
007999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX				
014999999	Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX				
015999999	Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									7,150,372	5,600,145	0	34,374,276	XXX	34,374,276	(503,573)	(52,963)	0	0	0	0	XXX	XXX				
016999999	Subtotal - Purchased Options - Hedging Other - Put Options									0	56,975,750	0	146,098,024	XXX	146,098,024	97,035,913	0	0	0	0	0	0	XXX	XXX			
021999999	Subtotal - Purchased Options - Hedging Other									7,150,372	62,575,895	0	180,472,300	XXX	180,472,300	96,532,340	(52,963)	0	0	0	0	0	0	XXX	XXX		
028999999	Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
035999999	Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
042999999	Subtotal - Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
043999999	Total Purchased Options - Call Options and Warrants									7,150,372	5,600,145	0	34,374,276	XXX	34,374,276	(503,573)	(52,963)	0	0	0	0	0	0	XXX	XXX		
044999999	Total Purchased Options - Put Options									0	56,975,750	0	146,098,024	XXX	146,098,024	97,035,913	0	0	0	0	0	0	0	XXX	XXX		
045999999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
046999999	Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
047999999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
048999999	Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
049999999	Total Purchased Options									7,150,372	62,575,895	0	180,472,300	XXX	180,472,300	96,532,340	(52,963)	0	0	0	0	0	0	XXX	XXX		
056999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
063999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
064999999	Subtotal - Written Options - Hedging Other - Call Options and Warrants									0	0	0	(10,492,872)	XXX	(10,492,872)	(6,344,980)	0	0	0	0	0	0	0	0	XXX	XXX	
065999999	Subtotal - Written Options - Hedging Other - Put Options									0	(1,750,000)	0	(1,135,034)	XXX	(1,135,034)	614,966	0	0	0	0	0	0	0	0	XXX	XXX	
070999999	Subtotal - Written Options - Hedging Other									0	(1,750,000)	0	(11,627,906)	XXX	(11,627,906)	(5,730,014)	0	0	0	0	0	0	0	0	XXX	XXX	
077999999	Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
084999999	Subtotal - Written Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
091999999	Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
092999999	Total Written Options - Call Options and Warrants									0	0	0	(10,492,872)	XXX	(10,492,872)	(6,344,980)	0	0	0	0	0	0	0	0	0	XXX	XXX
093999999	Total Written Options - Put Options									0	(1,750,000)	0	(1,135,034)	XXX	(1,135,034)	614,966	0	0	0	0	0	0	0	0	0	XXX	XXX
094999999	Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
095999999	Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
096999999	Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
097999999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
098999999	Total Written Options									0	(1,750,000)	0	(11,627,906)	XXX	(11,627,906)	(5,730,014)	0	0	0	0	0	0	0	0	0	XXX	XXX
099999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate									341,903,274	0	24,435,915	318,814,962	XXX	1,091,914,295	4,783,013	0	0	0	58,797,612	XXX	XXX					
101999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange									(36,400,412)	115,124	64,642,697	528,156,433	XXX	1,070,280,212	4,643,302	208,166,718	5,668,119	12,956,600	125,107,867	XXX	XXX					
104999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									305,502,862	115,124	89,078,612	846,971,394	XXX	2,162,194,507	9,426,315	208,166,718	5,668,119	12,956,600	183,905,479	XXX	XXX					
110999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
111999999	Subtotal - Swaps - Hedging Other - Interest Rate									685,876,772	4,944,500	26,642,929	2,163,258,540	XXX	2,163,258,540	765,121,281	0	(12,219,900)	0	614,474,970	XXX	XXX					
112999999	Subtotal - Swaps - Hedging Other - Credit Default									0	(2,011,471)	(601,047)	(7,267,731)	XXX	(7,267,731)	(5,386,590)	0	130,330	0	0	0	0	0	XXX	XXX		
113999999	Subtotal - Swaps - Hedging Other - Foreign Exchange									3,396,711	0	13,731,740	263,544,375	XXX	263,544,375	129,530,184	68,446,559	(578,820)	2,907,172	28,491,057	XXX	XXX					
114999999	Subtotal - Swaps - Hedging Other - Total Return									0	0	10,382,509	(147,850,813)	XXX	(147,850,813)	(102,117,294)	0	0	0	16,037,962	XXX	XXX					
116999999	Subtotal - Swaps - Hedging Other									689,273,483	2,933,029	50,156,131	2,271,684,372	XXX	2,271,684,372	787,147,581	68,446,559	(12,668,389)	2,907,172	659,009,988	XXX	XXX					
118999999	Subtotal - Swaps - Replication - Credit Default									(2,335,885)	19,366,739	2,793,669	17,804,823	XXX	15,472,200	0	0	(690,294)	0	1,856,642,177	XXX	XXX					
122999999	Subtotal - Swaps - Replication									(2,335,885)	19,366,739	2,793,669	17,804,823	XXX	15,472,200	0	0	(690,294)	0	1,856,642,177	XXX	XXX					
128999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
134999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
135999999	Total Swaps - Interest Rate									1,027,780,046	4,944,500	51,078,844	2,482,073,501	XXX	3,255,172,835	769,904,294	0	(12,219,900)	0	673,272,582	XXX	XXX					
136999999	Total Swaps - Credit Default									(2,335,885)	17,355,268	2,192,622	10,537,092	XXX	8,204,470	(5,386,590)	0	(559,964)	0	1,856,642,177	XXX	XXX					
137999999	Total Swaps - Foreign Exchange									(33,003,702)	115,124	78,374,437	791,700,808	XXX	1,333,824,587	134,173,486	276,613,277	5,089,299	15,863,772	153,598,823	XXX	XXX					
138999999	Total Swaps - Total Return									0	0	10,382,509	(147,850,813)	XXX	(147,850,813)	(102,117,294)	0	0	0	16,037,962	XXX	XXX					
139999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
140999999	Total Swaps									992,440,459	22,414,892	142,028,412	3,136,460,588	XXX	4,449,351,079	796,573,896	276,613,277	(7,690,564)	15,863,772	2,699,551,644	XXX	XXX					
141999999	Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	2,262,134	XXX	74,742,629	0	2,273,040	(10,906)	0	20,920,850	XXX	XXX					

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

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143999999	Subtotal - Forwards - Hedging Other									0	0	0	(16,493,396)	XXX	(16,493,396)	0	(16,493,396)	0	0	2,331,430	XXX	XXX
147999999	Subtotal - Forwards									0	0	0	(14,231,262)	XXX	58,249,233	0	(14,220,356)	(10,906)	0	23,252,280	XXX	XXX
150999999	Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
168999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									305,502,862	115,124	89,078,612	849,233,528	XXX	2,236,937,136	9,426,315	210,439,758	5,657,213	12,956,600	204,826,329	XXX	XXX
169999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other									696,423,854	63,758,924	50,156,131	2,424,035,370	XXX	2,424,035,370	877,949,907	51,900,201	(12,668,389)	2,907,172	661,335,419	XXX	XXX
171999999	Subtotal - Replication									(2,335,885)	19,366,739	2,793,669	17,804,823	XXX	15,472,200	0	0	(690,294)	0	1,856,642,177	XXX	XXX
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
175999999	Totals									999,590,831	83,240,787	142,028,412	3,291,073,721	XXX	4,676,444,706	887,376,222	262,339,959	(7,701,470)	15,863,772	2,722,803,925	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

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

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
1539999999. Subtotal - Long Futures - Hedging Other													(24,479,781)	0	0	0	0	1,728,470	1,728,470	256,558,100	XXX	XXX
1579999999. Subtotal - Long Futures													(24,479,781)	0	0	0	0	1,728,470	1,728,470	256,558,100	XXX	XXX
1609999999. Subtotal - Short Futures - Hedging Other													205,566	0	0	0	0	(1,368,064)	(1,368,064)	14,192,800	XXX	XXX
1649999999. Subtotal - Short Futures													205,566	0	0	0	0	(1,368,064)	(1,368,064)	14,192,800	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													(24,274,216)	0	0	0	0	360,407	360,407	270,750,900	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													(24,274,216)	0	0	0	0	360,407	360,407	270,750,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	5,030,000	5,030,000

(a)

Code	Description of Hedged Risk(s)

(b)

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





Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>0599999. Total - U.S. Government Bonds</b>				0	0	XXX
<b>1099999. Total - All Other Government Bonds</b>				0	0	XXX
<b>1799999. Total - U.S. States, Territories and Possessions Bonds</b>				0	0	XXX
<b>2499999. Total - U.S. Political Subdivisions Bonds</b>				0	0	XXX
31407F-AY-6	FNMA POOL NO 829023		1	429	429	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	1,536	1,536	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	82	83	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	4,678	4,709	03/01/2021
31409U-UW-7	FNMA POOL NO 879095		1	8,640	8,688	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	24,585	24,563	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	21,533	21,506	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	38,776	38,488	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	51,635	51,099	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	37,067	36,790	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	53,491	53,278	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	106,530	104,921	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	81,419	80,098	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	69,176	68,714	04/01/2023
31415A-IK-3	FNMA POOL NO 981350		1	32,812	32,682	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	41,645	41,423	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	60,434	60,348	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	79,672	78,837	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	120,921	119,780	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	79,242	78,638	04/01/2024
3128PP-LL-5	FHLMC POOL NO J10587		1	81,458	80,427	08/01/2024
3128PP-LN-1	FHLMC POOL NO J10589		1	189,093	186,779	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	66,738	66,032	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	70,241	69,236	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	23,216	23,268	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	89,879	87,215	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	72,364	70,122	02/01/2025
31418T-G9-2	FNMA POOL NO A05623		1	68,332	66,535	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	153,157	147,961	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	304,255	295,832	05/01/2025
31418Q-TE-3	FNMA POOL NO A03248		1	153,715	149,123	05/01/2025
31418Q-XL-2	FNMA POOL NO A03382		1	106,848	103,819	06/01/2025
3138A1-HM-6	FNMA POOL NO A02035		1	397,795	388,664	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	102,139	106,400	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	86,961	80,438	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	79,909	78,340	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	111,393	114,534	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	140,545	131,012	11/01/2038
31417L-ZJ-3	FNMA POOL NO AC2576		1	454,138	433,621	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	148,845	142,912	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	197,375	186,835	02/01/2040
31418R-GH-8	FNMA POOL NO A03799		1	244,616	236,242	04/01/2040
31418U-B7-8	FNMA POOL NO A06361		1	121,833	117,938	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05827		1	2,421,936	2,305,203	07/01/2040
312941-UJ-2	FHLMC POOL NO A93093		1	929,215	884,882	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	581,956	553,982	07/01/2040
31418M-NZ-9	FNMA POOL NO A08507		1	276,307	267,216	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	791,453	755,945	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	386,402	372,410	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,306,542	1,262,189	11/01/2040
31384S-T7-7	FNMA POOL NO AJ1709		1	1,918,293	1,871,704	09/01/2041
<b>2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities</b>				12,991,252	12,543,428	XXX
<b>3199999. Total - U.S. Special Revenues Bonds</b>				12,991,252	12,543,428	XXX
502175-B8-0	LTC Properties Inc Series C Senior Note		2	1,034,887	1,018,044	11/22/2021
806407-AF-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,556,737	2,548,541	09/02/2020
D0003*-AA-1	ADM Germany GmbH Senior Note		1	2,930,114	2,892,771	02/05/2021
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	7,385,034	7,380,817	09/04/2020
679580-D8-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	826,456	821,147	01/04/2021
03820C-AF-2	Applied Industrial Tech, Inc. Senior Note		2	7,803,390	7,737,133	07/01/2022
80685X-AA-9	SCHLIMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	4,733,042	4,733,042	11/20/2020
12542R-F*-6	CHS Inc. Senior Note		2	513,694	509,022	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	5,704,068	5,726,496	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	17,805,632	17,815,766	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	15,318,022	15,270,657	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,375,594	6,362,774	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1FE	15,064,978	15,054,322	05/21/2021
70342B-AE-8	Patterson Companies Inc. Senior Note		2	259,109	254,511	12/08/2021
76289F-AD-0	Rich Holdings Inc. Senior Note		2	3,409,237	3,256,971	03/31/2023
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	10,937,368	10,905,794	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	25,521,518	25,451,095	04/30/2021
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	25,451,095	25,451,095	07/02/2020
F1369F-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	933,306	932,505	07/16/2020
07160F-AE-9	Orica Finance Ltd Series A GTD Senior Note		2FE	638,380	633,800	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	968,118	956,961	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	10,225,775	10,180,438	08/27/2021
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1FE	25,462,203	25,451,095	07/13/2020
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1FE	14,642,045	14,634,379	08/14/2020
12542R-F*-2	CHS Inc. Senior Unsecured		2	6,368,591	6,183,478	06/09/2021
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	8,660,468	8,653,372	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	2,678,149	2,672,365	08/06/2021
857477-AR-4	STATE STREET CORP CORP FLOATER		1FE	4,587,113	4,584,060	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	24,188,822	24,178,540	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	9,174,912	9,162,394	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	12,740,406	12,725,547	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	9,930,908	9,976,829	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	12,558,550	12,547,390	12/07/2020
571748-BE-1	MARSH & MCLENNAN COS INC CORPORATE		1FE	2,195,305	2,162,914	12/29/2020
02665W-CR-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	1,527,030	1,527,066	01/08/2021
89236T-FR-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	3,185,071	3,181,387	01/08/2021
580589-B*-9	McGrath Rentcorp Senior Note		3	1,287,914	1,272,555	03/17/2021
911312-BH-8	UNITED PARCEL SERVICE CORP FLOATER		1FE	12,722,534	12,722,058	04/01/2021
742638-AC-9	Principal US Property Sep Acct Senior Note		1	4,481,607	4,409,654	06/25/2021
69351H-AF-9	PPF Funding Senior Note		1	2,661,886	2,570,561	07/15/2021
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,207,395	11,262,109	12/10/2021
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured Note		2	3,919,904	3,817,664	03/11/2022
C8894*-AL-9	Tolko Industries Ltd. Senior Note		3	1,403,266	1,382,843	02/22/2022
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1FE	22,816,481	22,797,208	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	3,113,849	3,108,322	01/19/2021
G0805F-AC-0	Aggreko Plc Senior Note		1	2,605,860	2,574,468	03/15/2021
09389F-AE-0	Vector Limited Senior Note		2FE	2,601,111	2,537,440	10/14/2021
110122-CE-6	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	1,273,258	1,272,555	11/16/2020
744516-F8-9	Public Service Company of NC SENIOR NOTE		2	10,584,484	10,470,396	02/16/2021
731068-A8-1	Polaris Industries Inc. Senior Unsecured Note		2	4,516,803	4,456,555	05/03/2021
110122-BX-5	BRISTOL MYERS SQUIBB CO CORPORATE		1FE	8,300,822	8,138,524	05/14/2021
217020-C8-3	Coorstek, Inc Senior Note		2FL	3,150,191	3,129,235	07/19/2021
982598-AC-4	Wurth Group of North America Senior Note		1	3,752,248	3,667,720	09/22/2021
44855F-AW-0	Hy Vee, Inc. Senior Note		2	8,329,038	8,174,526	12/15/2021
39063F-AE-8	Great Lakes Hydro America LLC Dent in a Project		2	3,899,088	3,817,664	01/31/2022
110122-CF-3	BRISTOL MYERS SQUIBB CO CORP FLOATER		1FE	2,297,324	2,290,599	05/16/2022
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1FE	11,999,155	11,962,014	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2FE	2,112,479	2,035,305	06/01/2022
04317E-AE-8	Arthur J. Gallagher & Co Senior Note		2	3,653,400	3,587,930	06/14/2022

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
44856#-AX-8	Hy Vee, Inc. Senior Note		2	610,014	587,631	12/14/2022
74941#-AA-3	RDO Equipment Co Senior Secured Note		3	4,789,501	4,634,876	09/18/2025
06574#-AB-2	North West Company, Inc. Senior Secured Note		2	3,631,496	3,553,344	06/16/2021
C1465#-AF-0	CGI Group Inc Senior Note		2	1,976,090	1,929,068	12/15/2021
00445#-AM-8	ARC Resources Ltd. Senior Unsecured Note		2	5,395,637	5,545,589	08/23/2024
C1465#-AK-9	CGI Group Inc Senior Note		2	12,797,517	12,353,046	09/12/2024
86565B-ZV-6	SUMITOMO MITSUI BANKING CORP ( CERTIFICATE OF DEPOSIT		1FE	6,371,300	6,325,067	05/13/2021
G1108#-AE-8	The British Land Company plc Senior Note		1	3,814,220	3,744,067	09/01/2021
87946#-A*-1	Teleperformance S.A. Senior Note		2	4,369,282	4,284,845	12/09/2021
09523#-AF-5	Weir Group plc Senior Note		3	1,962,919	1,983,124	02/16/2022
42824C-BD-0	HEWLETT-PACKARD CO CORP FLOATER		2FE	2,544,319	2,545,109	03/12/2021
29717P-B*-7	Essex Portfolio LP Senior Note		2	830,929	821,361	04/30/2021
92345Y-AA-4	Verisk Analytics, Inc. CORPORATE		2FE	1,326,105	1,307,075	05/01/2021
254687-FG-6	WALT DISNEY COMPANY CORP FLOATER		1FE	3,049,108	3,054,131	09/01/2021
55336V-BG-4	MPLX LP CORP FLOATER		2FE	3,277,298	3,308,642	09/09/2021
39526#-AC-5	Greenheck Fan Corporation Senior Secured Note		2	522,287	513,417	09/16/2021
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	3,063,799	3,054,131	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1FE	6,592,352	6,356,959	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	4,459,385	4,453,942	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1FE	10,963,189	10,943,971	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1FE	5,237,933	5,090,219	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1FE	5,663,956	5,496,115	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1FE	9,120,532	9,162,394	09/01/2022
037833-DL-1	APPLE COMPUTER INC CORPORATE		1FE	6,027,812	5,852,969	09/11/2022
56139P-AA-8	MALURUS I LLC CORP FLOATER		1FE	12,773,904	12,725,547	09/26/2022
59113B-AA-6	Metal Technologies IND Inc Senior Note		2	1,033,240	1,017,300	12/09/2022
852212-AD-1	Square Butte Electric SPNT		2FE	1,242,533	1,212,256	01/01/2024
23340Q-4J-9	DNB BANK ASA CORP FRGN FLOATER		1FE	10,186,408	10,181,883	10/08/2020
86565B-G3-9	SUMITOMO MITSUI BANKING CORP ( CERTIFICATE OF DEPOSIT		1FE	14,529,465	14,492,039	07/12/2021
89153V-AR-0	TOTAL CAPITAL INTERNATIONAL SA CORP FOREIGN		1FE	5,124,523	5,039,317	07/12/2021
22532Z-MU-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1FE	6,376,581	6,341,256	09/13/2021
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1FE	19,836,304	19,088,321	07/18/2022
00287Y-BT-5	ABBVIE INC CORP FLOATER		2FE	8,892,427	8,907,883	05/21/2021
677415-CP-4	Ohio Pwr Company CORPORATE		1FE	1,742,537	1,714,549	10/01/2021
00287Y-BJ-7	ABBVIE INC CORP FLOATER		2FE	3,051,236	3,054,131	11/19/2021
278865-AL-4	Ecolab Inc CORPORATE		2FE	7,446,185	7,281,089	12/08/2021
00287Y-BN-8	ABBVIE INC CORP FLOATER		2FE	4,338,246	4,326,686	11/21/2022
59862#-AF-0	Mike Albert Leasing Inc. Sr. Secured		2Z	6,595,794	6,446,762	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	5,733,968	5,726,496	11/21/2022
67334#-AA-3	RPS Group plc Senior Note		2	798,003	813,435	09/30/2021
03915#-AF-3	Fletcher Building Ltd Senior Note		2	800,846	773,640	01/10/2022
49271V-AE-0	Keurig Dr Pepper Inc CORPORATE		2FE	6,879,199	6,795,766	05/25/2021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORPORATE		1FE	3,222,341	3,182,610	09/07/2021
71344B-DM-7	PEPSICO INC CORP FLOATER		1FE	4,859,067	4,807,779	10/06/2021
58646#-AL-8	Menasha Corporation Senior Note		2	2,448,907	2,427,003	02/07/2022
71344B-DU-9	PEPSICO INC CORP FLOATER		1FE	1,987,223	1,963,425	05/02/2022
22053#-AJ-9	Cortez Capital Corp. Senior Secured Note		2	1,636,351	1,598,644	12/12/2022
127097-D8-9	Cabot Oil & Gas Corp SENIOR NOTE		2	958,220	951,487	01/15/2023
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1FE	9,925,913	9,664,348	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1FE	12,028,985	11,698,906	02/03/2023
14042Q-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2FE	1,602,940	1,591,175	02/15/2023
69353R-FI-0	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1FE	7,993,430	7,889,839	02/24/2023
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOATER		1FE	6,606,574	6,617,285	02/24/2023
19109B-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2	2,751,145	2,712,516	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1FE	4,670,854	4,708,452	03/09/2023
49327M-ZZ-6	KEYBANK NA BANK NOTE		1FE	9,683,459	9,540,083	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2	4,810,322	4,748,306	08/28/2023
90351D-AD-9	UBS GROUP FDG JERSEY LTD CORP FOREIGN		1FE	6,486,423	6,425,334	04/15/2021
22532Z-PF-9	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1FE	11,834,759	11,834,759	08/20/2021
22550U-AA-8	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1FE	29,205,183	29,205,131	02/04/2022
65568T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1FE	25,308,059	25,451,095	02/14/2022
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1FE	25,368,633	25,451,095	02/18/2022
05565E-AL-9	BMW US CAP CORP LLC CORPORATE		1FE	2,568,611	2,487,400	09/15/2021
91820A-AZ-1	V F CORP CORPORATE		1FE	19,573,629	19,084,968	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2FE	3,094,855	3,052,223	05/07/2022
45814Q-BC-3	INTEL CORP CORP FLOATER		1FE	2,550,302	2,511,572	05/11/2022
92866B-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2FE	15,763,637	15,262,631	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1FE	7,632,711	7,546,170	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1FE	5,739,828	5,339,384	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1FE	3,871,475	3,814,281	04/23/2023
26614N-AA-0	DuPont de Nemours Inc CORPORATE		2FE	9,207,566	9,035,139	05/01/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1FE	4,913,552	4,820,374	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		2FE	5,446,621	5,339,979	06/01/2023
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER		2FE	2,663,763	2,646,914	03/22/2022
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2FE	4,452,863	4,322,922	05/13/2023
902674-YA-2	UBS AG (LONDON BRANCH) CORP FOREIGN		1FE	9,722,032	9,532,764	04/21/2022
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1FE	12,437,687	12,207,089	05/12/2022
<b>3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>				<b>945,662,921</b>	<b>937,304,951</b>	<b>XXX</b>
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6	1	1	09/25/2046
12668A-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1Z	1	1	03/25/2034
12667F-OS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	6,665	6,668	09/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMIT CMO FLOATER		1FM	50,984	50,226	06/25/2035
85772H-AA-7	Station Place Securitization T CMO FLOATER		2FE	19,851,854	19,851,854	03/24/2021
61916B-AS-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1FE	8,922,728	8,907,883	04/30/2022
<b>3399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>				<b>28,832,231</b>	<b>28,816,632</b>	<b>XXX</b>
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMB		1FM	5,738,229	5,964,344	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMB		1FM	28,719	28,719	11/10/2048
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMB		1FM	1,597,876	1,555,672	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMB		1FM	2,975,478	2,920,227	11/15/2045
90268T-AC-8	UBS-CITIGROUP COMMERCIAL MORTG CMB		1FM	2,538,053	2,514,387	01/10/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMB		1FM	7,504,221	7,321,163	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMB		1FM	3,122,601	3,044,556	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMB		1FM	2,418,756	2,356,472	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMB		1FM	700,857	683,299	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMB		1FM	6,661,804	6,454,527	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMB		1FM	1,131,118	1,105,226	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMB		1FM	1,485,985	1,454,911	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMB		1FM	1,994,507	1,932,753	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMB		1FM	7,857,562	7,629,631	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMB		1FM	364,748	351,648	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMB		1FM	12,189,599	11,871,845	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-LB CMB		1FM	5,137,356	4,982,843	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMB		1FM	6,801,157	6,640,094	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMB		1FM	4,589,115	4,428,625	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMB		1FM	5,052,944	4,885,898	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMB		1FM	557,880	538,055	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMB		1FM	2,292,722	2,222,141	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMB		1FM	7,204,921	6,983,061	07/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMB		1FM	6,976,927	6,866,276	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMB		1FM	12,282,862	12,122,414	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMB		1FM	1,791,880	1,759,895	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMB		1FM	9,825,624	9,479,231	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMB		1FM	8,456,486	8,234,832	03/10/2048
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMB		1FM	2,464,755	2,439,059	04/10/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMB		1FM	13,540,301	13,378,098	07/15/2049
12631D-AZ-6	COMM MORTGAGE TRUST CMB		1FM	3,112,634	3,038,066	05/10/2047



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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
36191Y-BA-5	GS MORTGAGE SECURITIES TRUST CMBS		1FM	1,009,116	1,008,722	08/10/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	12,608,043	12,549,342	11/15/2044
12624B-AC-0	COMM MORTGAGE TRUST CMBS		1FM	9,537,717	9,505,552	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	3,118,828	3,100,551	05/15/2045
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	1,668,753	1,642,596	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1FM	3,374,553	3,323,020	12/10/2047
12629M-AD-7	COMM MORTGAGE TRUST COMM 15-DC CMBS		1FM	1,325,724	1,305,190	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1FM	2,610,977	2,577,974	05/15/2050
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FM	2,140,283	2,114,505	03/10/2050
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS		1FM	4,905,209	4,874,290	05/10/2045
12625F-AE-6	COMM MORTGAGE TRUST COMM 13-CR CMBS		1FM	5,735,980	5,663,168	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	5,618,221	5,556,345	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	4,538,160	4,484,308	05/15/2048
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	10,164,352	10,113,341	12/15/2048
12634N-AU-2	CSA1L COMMERCIAL MORTGAGE TRUS CMBS		1FM	4,495,482	4,461,233	06/15/2057
349999U	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities			221,249,074	217,468,107	XXX
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	485,743	486,779	07/17/2026
14888H-AJ-8	CATAMARAN CLO LTD CLO		1FE	2,766,897	2,773,809	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1FE	2,371,832	2,382,964	10/20/2026
30284B-AF-9	FNBMLLC Sr. Secured Note		1PL	4,250,562	4,250,333	10/09/2020
31953-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1	55,059	54,470	05/31/2022
31953-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1	51,390	50,801	09/27/2022
82842B-AJ-1	SILVERMORE CLO CLO		1FE	3,680,519	3,696,170	05/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO		1FE	1,688,571	1,699,789	07/15/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	3,333,874	3,342,089	07/17/2026
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	5,344,007	5,344,730	07/15/2022
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	826,934	827,915	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	341,558	342,173	08/13/2025
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	2,233,251	2,248,533	07/17/2026
951680-AJ-6	WEST CLO CLO		1FE	847,912	852,206	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	2,368,415	2,383,067	04/15/2027
59801Q-AJ-8	MIDCOAST CREDIT CLO I MID CLO		1FE	2,962,396	3,001,615	04/15/2027
87248B-AQ-7	TICOP CLO Ltd CLO		1FE	17,400,225	17,544,124	07/20/2027
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER 0 ABS FLOATER		1FE	6,387,684	6,388,225	09/15/2022
14314R-AC-6	CARMAX AUTO ASSET BACKED		1FE	600,422	596,198	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,080,898	1,072,396	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,950,917	2,952,327	10/17/2022
14314A-AC-3	CARMAX AUTO ASSET BACKED		1FE	1,249,658	1,235,937	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	241,370	239,578	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	8,602,673	8,525,897	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	5,885,050	5,802,824	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	452,684	451,096	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,937,254	2,942,310	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	216,139	215,501	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	1,063,695	1,056,370	11/15/2029
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	534,275	532,315	02/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	640,711	638,667	08/25/2047
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		3FE	3,133,540	3,193,722	11/15/2021
59802Q-AS-7	MIDCOAST CR CLO I CLO		1FE	5,919,780	5,959,799	01/15/2024
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	841,833	847,591	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	8,655,185	8,751,533	04/22/2027
67091Y-AJ-3	OCF CLO		1FE	2,848,330	2,869,242	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	9,642,115	9,730,556	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	2,288,342	2,320,058	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	8,540,858	8,638,768	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	17,193,296	17,386,428	01/18/2028
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	357,337	356,866	07/12/2021
43814U-AG-4	HONDA AUTO ASSET BACKED		1FE	1,991,879	1,964,481	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,458,764	2,417,691	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	7,622,226	7,505,512	01/17/2023
14314X-AC-3	CARMAX AUTO ASSET BACKED		1FE	2,991,573	2,944,856	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,703,861	4,606,046	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	2,590,910	2,544,621	05/15/2023
94978F-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	136,662	130,485	01/03/2025
94978F-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2	328,118	313,788	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	11,557,283	11,720,229	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	75,025	74,449	05/15/2029
338422-AQ-1	FLAGSHIP CLO		1FE	2,278,216	2,291,465	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	11,136,261	11,329,199	11/15/2026
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	16,884,586	17,052,233	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	8,777,226	8,907,883	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	14,814,006	15,002,558	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,019,654	3,919,259	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,616,250	6,438,770	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,528,481	6,311,508	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	13,381,962	13,605,142	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	999,574	987,804	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,239,165	4,122,870	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	5,009,030	5,080,478	07/17/2028
14313F-AD-1	CARMAX AUTO ASSET BACKED		1FE	7,101,069	7,350,608	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	5,942,552	5,776,825	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	266,257	265,688	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD CLO 17-1A CLO		1FE	6,666,756	6,871,796	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,084,331	2,067,304	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1FE	3,456,014	3,451,144	01/15/2027
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	2,821,041	2,761,160	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	3,074,256	3,023,249	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	376,127	376,571	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	3,698,292	3,623,551	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	19,183,600	19,406,460	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	15,643,919	15,856,027	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	1,195,543	1,186,985	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	1,030,198	1,023,100	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	19,112,484	19,342,832	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,259,348	2,214,068	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,658,114	6,515,099	11/15/2023
30284B-AK-8	FNBMLLC Senior Secured Note		1PL	1,990,715	1,942,955	06/29/2021
065603-AC-6	BOTW AUTO ASSET BACKED		1FE	2,056,589	2,026,848	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	1,240,038	1,985,128	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	4,707,481	4,598,431	10/16/2023
254683-OH-6	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	8,588,737	8,296,957	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	7,091,876	6,871,056	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,403,711	1,378,104	05/20/2024
254683-OK-9	DISCOVER CARD MASTER TRU 07-A1 ASSET BACKED		1FE	900,597	865,225	07/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	4,597,363	4,536,789	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	3,528,320	3,425,628	01/15/2031
78471H-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	1,058,150	1,051,283	06/15/2048
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	1,875,685	1,865,142	12/15/2059
63940X-AA-6	NAVIENT FFELP ABS FLOATER		1FE	918,907	918,916	12/27/2067
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1FE	2,299,962	2,249,877	08/15/2024
10302V-BA-2	BOWPK 14-1A CLO		1FE	458,007	459,953	11/23/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	1,035,859	1,038,543	07/20/2026
87249F-AC-8	TPG CLO		1FE	2,519,596	2,531,961	04/20/2028
83608J-AL-3	SOUND POINT CLO I LTD CLO		1FE	5,019,007	5,090,219	07/20/2028
05875F-AQ-0	BALLYROCK LTD CLO		1FE	11,327,256	11,452,993	10/15/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	10,152,102	10,307,693	10/19/2028

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	7,403,355	7,484,849	10/20/2028
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	877,243	889,623	07/15/2029
80349B-AX-5	SARATOGA INVNT CORP CLO 13-1A CLO		1FE	18,803,815	19,088,321	01/20/2030
80285J-AC-0	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	4,965,166	4,921,482	01/20/2022
30284B-AN-2	FNBMLLC Senior Secured		1PL	22,458,740	21,834,071	02/24/2022
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1FE	2,088,549	2,035,827	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1FE	3,231,469	3,159,568	01/16/2024
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1FE	2,169,999	2,112,261	03/15/2024
02588Q-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	4,905,482	4,763,554	10/15/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1FE	5,882,293	5,649,935	11/15/2024
34531F-AA-1	FORD AUTO ASSET BACKED		1FE	5,346,571	5,194,476	08/15/2028
28623D-AA-7	Elevation CLO Ltd CLO		1FE	5,020,714	5,045,627	04/18/2027
05364C-AW-2	Avery Point CLO Ltd CLO		1FE	6,279,965	6,362,774	01/15/2028
67248V-AC-4	TPG CLO		1FE	9,900,471	9,998,545	04/26/2028
76761R-AN-9	Riserva CLO, Ltd CLO		1FE	10,746,756	10,880,343	10/18/2028
89641A-AQ-8	TRINITAS CLO LTD CLO		1FE	2,266,636	2,290,599	10/25/2028
75885W-AS-0	Regatta II Funding LP CLO		1FE	9,311,735	9,385,440	01/15/2029
07132J-AL-8	BATTALION CLO LTD CLO		1FE	5,269,674	5,344,730	01/24/2029
55821T-AA-5	Madison Park Funding Ltd CLO		1FE	10,720,958	10,949,161	04/15/2029
69689A-AU-4	PALLMER SQUARE CLO CLO		1FE	15,305,328	15,525,168	05/21/2029
94949B-BA-0	WELLFLEET CLO LTD CLO		1FE	5,060,210	5,112,547	07/20/2029
01749T-AE-0	ADAGIO CLO CLO		1FE	12,527,531	12,725,547	01/15/2030
83609R-AJ-0	SOUNDPOINT CLO CLO		1FE	22,168,455	22,524,219	01/23/2029
38013T-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	3,387,848	3,371,074	10/20/2021
44939R-AB-4	HYUNDAI AUTO ASSET BACKED		1FE	7,874,440	7,827,326	12/15/2021
43815N-AB-0	HONDA AUTO ASSET BACKED		1FE	10,204,169	10,133,021	04/15/2022
89238U-AB-6	TOYOTA AUTO ASSET BACKED		1FE	5,734,016	5,697,409	04/15/2022
98162G-AB-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	9,165,486	9,093,233	07/15/2022
43815M-AC-0	HONDA AUTO ASSET BACKED		1FE	1,644,946	1,610,635	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER 0 ASSET BACKED		1FE	3,124,971	3,079,476	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	7,141,672	7,033,457	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	1,107,449	1,104,550	10/25/2048
83401C-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	8,457,800	8,401,032	11/16/2048
63941M-AA-9	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	3,948,052	3,931,262	05/15/2068
45941Q-AB-5	International Diversified Co Senior Secured		2FE	809,120	800,633	11/20/2022
50184K-BE-7	LCM LIMITED PARTNERSHIP CLO		1FE	6,256,900	6,362,774	07/19/2027
27830B-BA-1	EATON VANCE CLO		1FE	6,257,349	6,362,774	01/15/2028
40436T-AL-0	Highbridge Loan Management Ltd CLO		1FE	4,352,180	4,453,942	01/20/2028
67515U-AQ-3	OCEAN TRAILS CLO CLO		1FE	5,014,336	5,059,723	07/15/2028
92330W-BA-4	Venture CDO Ltd CLO		1FE	5,062,840	5,153,847	10/20/2028
83609N-AL-4	SOUNDPOINT CLO CLO		1FE	7,521,089	7,635,328	01/23/2029
89640Y-AJ-3	TRINITAS CLO LTD CLO		1FE	38,788,168	39,570,108	07/25/2029
88A79L-EN-5	CARMAX AUTO ABS FLOATER		1PL	477,055	479,156	02/14/2021
88A7AD-TO-5	CARMAX AUTO ABS FLOATER		1PL	3,078,747	3,092,308	02/14/2021
88A7AX-ES-6	CARMAX AUTO ABS FLOATER		1PL	2,394,581	2,405,128	02/14/2021
88A7C5-WG-1	CARMAX AUTO ABS FLOATER		1PL	6,700,619	6,700,001	02/14/2021
89389J-AB-8	TRANSPORTATION EQUIPMENT FINAN ASSET BACKED		1FE	7,190,691	7,151,528	01/24/2022
80284N-AB-4	SANTANDER AUTO ASSET BACKED		1FE	12,358,178	12,242,197	09/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	4,984,386	4,911,478	05/20/2025
63935C-AA-9	Navient Student Loan Trust ASSET BACKED		1FE	3,931,208	3,913,033	08/15/2068
14918K-AJ-6	CARLSON CLO CLO		1FE	12,465,517	12,725,547	10/20/2028
92558A-AJ-9	VIBRANT CLO LTD CLO		1FE	3,500,363	3,558,558	01/20/2029
88A7GG-HN-5	CARMAX AUTO ABS FLOATER		1PL	2,565,623	2,576,923	02/14/2021
88A7HF-JB-0	CARMAX AUTO ABS FLOATER		1PL	2,565,623	2,576,923	02/14/2021
88A7JL-BW-7	CARMAX AUTO ABS FLOATER		1PL	2,052,498	2,061,539	02/14/2021
80286K-AB-8	SANTANDER AUTO ASSET BACKED		1FE	5,015,403	4,962,720	01/20/2023
43813R-AC-1	HONDA AUTO ASSET BACKED		1FE	5,669,773	5,534,666	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,187,840	2,163,040	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1FE	2,307,865	2,290,432	08/15/2028
83406T-AA-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	9,991,730	9,905,903	05/15/2046
63941Q-AA-2	Navient Student Loan Trust ASSET BACKED		1FE	6,467,358	6,449,372	01/15/2069
55819Q-AY-3	Madison Park Funding Ltd CLO		1FE	12,519,798	12,725,547	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1FE	6,162,257	6,262,021	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1FE	6,801,699	6,960,874	04/22/2029
12551A-AL-9	CIFC CLO CLO		1FE	18,782,175	19,088,321	04/23/2029
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		1FE	1,499,199	1,441,167	07/16/2029
14311U-AJ-7	CARLYLE CLO CLO		1FE	4,996,995	5,090,219	10/20/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1FE	12,429,954	12,725,547	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1FE	9,975,783	10,133,583	02/20/2030
12550L-AS-1	CIFC CLO CLO		1FE	6,206,916	6,362,774	04/15/2030
92912V-AY-1	VOYA CLO CLO		1FE	12,280,153	12,725,547	04/17/2030
65479M-AB-2	NISSAN AUTO ASSET BACKED		1FE	6,930,736	6,871,299	12/15/2022
36258V-AB-0	G&M FINANCE LTD ASSET BACKED		1FE	2,694,302	2,672,263	03/16/2023
03836T-AA-8	APRES STAIC CLO 1 LTD APRES_20 CLO		1FE	1,894,354	1,908,832	04/15/2028
001199-AA-6	AGL CLO CLO		1FE	6,532,544	6,463,437	04/20/2028
13876L-AA-5	CANYON CLO CLO		1FE	5,099,493	5,042,910	07/15/2028
00140W-AA-8	AIG CLO CLO		1FE	3,823,386	3,808,499	05/22/2029
67514U-AA-9	OCEAN TRAILS CLO CLO		1FE	12,661,920	12,661,920	07/15/2029
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	9,897,348	9,896,452	04/17/2031
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			1,012,644,781	1,015,775,193	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			2,208,389,007	2,199,364,883	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
5999999	Subtotal - SVO Identified Funds			0	0	XXX
00120B-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	77,765	77,765	06/30/2021
6199999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired			77,765	77,765	XXX
6299999	Subtotal - Unaffiliated Bank Loans			77,765	77,765	XXX
6399999	Total - Issuer Obligations			945,662,921	937,304,951	XXX
6499999	Total - Residential Mortgage-Backed Securities			41,823,483	41,360,060	XXX
6599999	Total - Commercial Mortgage-Backed Securities			221,249,074	217,468,107	XXX
6699999	Total - Other Loan-Backed and Structured Securities			1,012,644,781	1,015,775,193	XXX
6799999	Total - SVO Identified Funds			0	0	XXX
6899999	Total - Affiliated Bank Loans			0	0	XXX
6999999	Total - Unaffiliated Bank Loans			77,765	77,765	XXX
7099999	Total Bonds			2,221,458,024	2,211,986,076	XXX
7399999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
8099999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	717609472, St Helena, California			701,535	701,577	
000000-00-0	717610303, East Prairie, Missouri			151,512	152,025	
000000-00-0	717610474, Portland, Arkansas			816,280	819,141	
000000-00-0	717610662, Mayersville, Mississippi			658,710	661,662	
000000-00-0	717610687, Bernie, Missouri			248,416	249,455	
000000-00-0	717610689, Hayes, South Dakota			510,919	512,941	
000000-00-0	717610704, Hickman, Kentucky			122,219	122,228	
000000-00-0	717610790, Lost Hills, California			2,354,240	2,333,420	
000000-00-0	717610827, Somerton, Arizona			198,463	193,428	
000000-00-0	717611016, Sisseton, South Dakota			1,109,235	1,108,650	
000000-00-0	717611187, Ortley, South Dakota			1,031,319	1,033,975	
000000-00-0	717611188, Marion, Arkansas			118,471	117,808	
000000-00-0	717611260, Brawley, California			448,747	449,264	
000000-00-0	717611398, Madera, California			1,977,386	1,967,766	

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

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	706102048, Compton, California			253,875	247,241	
000000-00-0	706102103, Compton, California			141,528	139,007	
000000-00-0	706102237, Goleta, California			22,970	22,376	
000000-00-0	706102343, Lawrenceville, Georgia			170,666	167,498	
000000-00-0	706103071, Santa Barbara, California			299,860	291,831	
000000-00-0	706104758, Laurel, Maryland			50,019	49,848	
000000-00-0	706108299, San Jose, California			1,518,984	1,513,706	
000000-00-0	706108313, Orlando, Florida			862,158	869,040	
000000-00-0	706108334, Herndon, Virginia			2,330,289	2,347,061	
000000-00-0	706108374, Carteret, New Jersey			967,270	972,964	
000000-00-0	706108384, Danbury, Connecticut			1,201,434	1,210,610	
000000-00-0	706108385, Austin, Texas			1,016,982	1,013,883	
000000-00-0	706108396, Danbury, Connecticut			110,087	110,928	
000000-00-0	706108397, Danbury, Connecticut			55,866	56,293	
000000-00-0	706108411, Houston, Texas			1,088,070	1,085,927	
000000-00-0	706108420, New York, New York			1,759,015	1,746,661	
000000-00-0	706108424, Houston, Texas			2,813,502	2,805,352	
000000-00-0	706108429, Carlisle, Pennsylvania			56,551	56,645	
000000-00-0	706108472, District Heights, Maryland			3,191,054	3,178,453	
000000-00-0	706108523, Costa Mesa, California			2,350,124	2,316,757	
000000-00-0	706108526, Dallas, Texas			956,714	953,912	
000000-00-0	706108533, Santa Fe Springs, California			447,286	446,988	
000000-00-0	706108536, Ontario, California			422,568	422,893	
000000-00-0	706108560, Portland, Oregon			1,096,050	1,094,119	
000000-00-0	706108572, Pico Rivera, California			757,826	754,923	
000000-00-0	706108573, Washington, District of Columbia			965,392	971,982	
000000-00-0	706108583, Chino, California			439,773	433,479	
000000-00-0	706108587, Novi, Michigan			706,427	702,380	
000000-00-0	706108642, Miami, Florida			8,114,740	8,049,913	
000000-00-0	706108674, Rochester, New York			409,062	403,744	
000000-00-0	706108713, Farmington, Connecticut			1,688,620	1,622,602	
000000-00-0	706108726, Ontario, California			349,945	342,416	
000000-00-0	706108728, Thousand Oaks, California			351,493	350,375	
000000-00-0	706108813, Beaverton, Oregon			1,525,455	1,470,990	
000000-00-0	706108856, Oak Brook, Illinois			7,314,267	7,347,896	
000000-00-0	706108878, Richardson, Texas			3,477,522	3,384,705	
000000-00-0	706108909, Des Plaines, Illinois			350,505	350,830	
000000-00-0	706108919, La Grange, Illinois			538,693	539,193	
000000-00-0	706108920, Palatine, Illinois			83,388	83,465	
000000-00-0	706108930, San Diego, California			1,055,826	1,028,293	
000000-00-0	706108931, San Diego, California			2,553,030	2,472,556	
000000-00-0	706108979, Atlanta, Georgia			2,663,871	2,575,671	
000000-00-0	706108997, Irvine, California			1,127,303	1,099,597	
000000-00-0	706109005, Portland, Oregon			111,367	111,386	
000000-00-0	706109009, Chicago, Illinois			1,551,078	1,545,827	
000000-00-0	706109012, River Grove, Illinois			1,273,124	1,240,168	
000000-00-0	706109013, McDonough, Georgia			69,059	69,408	
000000-00-0	706109019, Joliet, Illinois			232,296	233,470	
000000-00-0	706109020, Belcamp, Maryland			155,863	156,650	
000000-00-0	706109021, Groveport, Ohio			118,016	118,613	
000000-00-0	706109022, Groveport, Ohio			121,014	121,625	
000000-00-0	706109023, Grove City, Ohio			111,222	111,784	
000000-00-0	706109024, Memphis, Tennessee			271,881	273,255	
000000-00-0	706109025, Memphis, Tennessee			136,980	136,708	
000000-00-0	706109026, Memphis, Tennessee			97,035	97,525	
000000-00-0	706109027, Fort Worth, Texas			121,413	122,027	
000000-00-0	706109038, Belcamp, Maryland			158,181	158,980	
000000-00-0	706109116, Peabody, Massachusetts			483,891	483,060	
000000-00-0	706109117, Middletown, Pennsylvania			169,922	169,584	
000000-00-0	706109121, Phoenix, Arizona			307,623	307,891	
000000-00-0	706109123, University Park, Illinois			494,414	494,846	
000000-00-0	706109133, Richardson, Texas			188,378	183,141	
000000-00-0	706109193, O Fallon, Missouri			164,723	164,867	
000000-00-0	706109194, O Fallon, Missouri			244,813	245,027	
000000-00-0	706109195, O Fallon, Missouri			48,964	49,007	
000000-00-0	706109238, Austin, Texas			2,792,924	2,794,773	
000000-00-0	706109240, Rancho Mirage, California			831,935	832,486	
000000-00-0	706109242, Houston, Texas			990,399	991,054	
000000-00-0	706109243, Austin, Texas			1,485,598	1,486,581	
000000-00-0	706109244, Indianapolis, Indiana			693,279	693,738	
000000-00-0	706109247, Minneapolis, Minnesota			509,710	497,003	
000000-00-0	706109253, Parker, Colorado			1,100,181	1,097,716	
000000-00-0	706109256, Pittsburgh, Pennsylvania			1,129,054	1,129,802	
000000-00-0	706109304, Fort Worth, Texas			1,863,541	1,873,332	
000000-00-0	706109321, Vancouver, Washington			19,339	18,951	
000000-00-0	706109322, Gresham, Oregon			14,975	14,674	
000000-00-0	706109323, Tualatin, Oregon			6,571	6,439	
000000-00-0	706109324, Beaverton, Oregon			13,520	13,248	
000000-00-0	706109325, Salem, Oregon			18,082	17,719	
000000-00-0	706109326, Salem, Oregon			10,989	10,769	
000000-00-0	706109327, Medford, Oregon			12,039	11,798	
000000-00-0	706109328, Bend, Oregon			11,695	11,460	
000000-00-0	706109329, Tillamook, Oregon			11,328	11,101	
000000-00-0	706109330, Auburn, Washington			15,470	15,159	
000000-00-0	706109331, Yelm, Washington			13,934	13,655	
000000-00-0	706109332, Longview, Washington			26,983	26,442	
000000-00-0	706109333, Billings, Montana			28,801	28,223	
000000-00-0	706109334, Idaho Falls, Idaho			26,302	25,774	
000000-00-0	706109335, Boise, Idaho			30,744	30,127	
000000-00-0	706109336, Sparks, Nevada			34,859	34,160	
000000-00-0	706109394, Corvallis, Oregon			13,929	13,650	
000000-00-0	706109406, Georgetown, Texas			7,945,770	7,988,240	
000000-00-0	706109441, San Francisco, California			2,073,471	2,014,918	
000000-00-0	706109462, Raleigh, North Carolina			1,119,396	1,124,247	
000000-00-0	706109487, Seattle, Washington			6,576,302	6,596,375	
000000-00-0	706109680, Newnan, Georgia			2,035,113	2,023,706	
000000-00-0	706109863, Corte Madera, California			732,567	732,567	
000000-00-0	706109916, Washington, District of Columbia			5,764,551	5,754,504	
000000-00-0	706109920, Raleigh, North Carolina			394,060	395,608	
000000-00-0	706109961, Milford, Massachusetts			606,724	607,818	
000000-00-0	706109962, Canton, Massachusetts			598,409	599,244	
000000-00-0	706109966, Bedford, Pennsylvania			146,973	146,902	
000000-00-0	706109972, Memphis, Tennessee			156,825	156,260	
000000-00-0	706109973, Memphis, Tennessee			89,139	88,818	
000000-00-0	706109974, Memphis, Tennessee			57,318	57,112	
000000-00-0	706109975, Groveport, Ohio			57,718	57,510	
000000-00-0	706109976, Groveport, Ohio			71,899	71,639	
000000-00-0	706109977, Grove City, Ohio			34,339	34,215	
000000-00-0	706109978, Belcamp, Maryland			61,169	60,948	
000000-00-0	706109979, Belcamp, Maryland			43,692	43,534	
000000-00-0	706109980, Joliet, Illinois			111,871	111,468	
000000-00-0	706109981, McDonough, Georgia			33,131	33,012	
000000-00-0	706109982, Fort Worth, Texas			49,386	49,208	
000000-00-0	706109983, Middletown, Pennsylvania			57,679	57,471	
000000-00-0	706109984, Philadelphia, Pennsylvania			114,800	114,386	
000000-00-0	706109986, Fairburn, Georgia			83,034	81,637	

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706109987, University Park, Illinois			168,383	165,550	
000000-00-0	706109988, O Fallon, Missouri			9,947	9,779	
000000-00-0	706109989, O Fallon, Missouri			52,384	51,503	
000000-00-0	706109990, O Fallon, Missouri			59,520	58,519	
000000-00-0	706109991, Phoenix, Arizona			41,858	41,154	
000000-00-0	706110065, Carrollton, Texas			1,852,174	1,842,821	
000000-00-0	706110102, Buena Park, California			1,896,079	1,894,120	
000000-00-0	706110135, Seattle, Washington			19,845,539	19,758,665	
000000-00-0	706110184, Reston, Virginia			2,616,594	2,601,446	
000000-00-0	706110193, Branford, Connecticut			604,530	587,755	
000000-00-0	706110200, Fremont, California			1,591,661	1,595,784	
000000-00-0	706110310, Costa Mesa, California			15,296,686	15,091,721	
000000-00-0	706110365, Walnut Creek, California			6,696,173	6,621,521	
000000-00-0	706110388, Marquette, Michigan			13,246	12,976	
000000-00-0	706110389, Cadillac, Michigan			3,580	3,507	
000000-00-0	706110390, Baltimore, Maryland			6,265	6,137	
000000-00-0	706110391, Frederick, Maryland			26,849	26,302	
000000-00-0	706110392, Pikesville, Maryland			179	174	
000000-00-0	706110393, Vancouver, Washington			1,429	1,392	
000000-00-0	706110394, Gresham, Oregon			757	738	
000000-00-0	706110395, Tualatin, Oregon			584	569	
000000-00-0	706110396, Beaverton, Oregon			478	466	
000000-00-0	706110397, Salem, Oregon			766	746	
000000-00-0	706110398, Salem, Oregon			811	790	
000000-00-0	706110399, Medford, Oregon			931	907	
000000-00-0	706110400, Bend, Oregon			580	565	
000000-00-0	706110401, Tillamook, Oregon			762	743	
000000-00-0	706110402, Auburn, Washington			1,013	987	
000000-00-0	706110403, Yelm, Washington			587	572	
000000-00-0	706110404, Longview, Washington			571	556	
000000-00-0	706110405, Corvallis, Oregon			816	795	
000000-00-0	706110406, Billings, Montana			1,980	1,929	
000000-00-0	706110407, Idaho Falls, Idaho			1,088	1,061	
000000-00-0	706110408, Boise, Idaho			2,255	2,197	
000000-00-0	706110409, Sparks, Nevada			1,597	1,556	
000000-00-0	706110434, Delray Beach, Florida			4,237,110	4,237,607	
000000-00-0	706110503, Frisco, Texas			4,420,855	4,420,855	
000000-00-0	706110871, Fairport, New York			1,736,245	1,790,485	
000000-00-0	706110872, Rochester, New York			2,207,116	2,276,066	
000000-00-0	706110874, Avon, New York			354,826	365,910	
000000-00-0	706110876, Harrisburg, Pennsylvania			2,291,889	2,363,487	
000000-00-0	706110877, Lexington, South Carolina			2,007,764	2,051,358	
000000-00-0	706110878, Rochester, New York			3,777,348	3,878,238	
000000-00-0	706110882, Victor, New York			2,410,373	2,488,569	
000000-00-0	706110883, Rochester, New York			978,611	1,010,359	
000000-00-0	706110884, Camillus, New York			1,332,454	1,375,681	
000000-00-0	706110885, Cheektowaga, New York			4,385,915	4,528,200	
000000-00-0	706110886, Harrisburg, Pennsylvania			1,938,904	2,001,805	
000000-00-0	706110887, Fairport, New York			1,830,919	1,890,317	
000000-00-0	706110888, Rochester, New York			574,633	593,275	
000000-00-0	706110889, Avalon, Pennsylvania			694,187	716,708	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,326,492	2,401,967	
000000-00-0	706110891, Greece, New York			1,383,554	1,428,439	
000000-00-0	706110892, Buffalo, New York			298,886	308,583	
000000-00-0	706110893, Victor, New York			746,252	770,461	
000000-00-0	706110894, Canonsburg, Pennsylvania			1,787,533	1,845,523	
000000-00-0	706110895, Rochester, New York			410,728	424,052	
000000-00-0	706110896, Victor, New York			1,268,820	1,309,863	
000000-00-0	706110897, Webster, New York			2,283,105	2,357,173	
000000-00-0	706110956, Houston, Texas			2,405,128	2,405,128	
000000-00-0	706110961, Tampa, Florida			5,582,031	5,718,861	
000000-00-0	706110971, Scottsdale, Arizona			1,405,979	1,401,685	
000000-00-0	706110972, Glendale, Arizona			548,173	546,499	
000000-00-0	706110973, Littleton, Colorado			1,145,984	1,142,484	
000000-00-0	706110974, Dallas, Texas			626,375	624,462	
000000-00-0	706110975, Virginia Beach, Virginia			474,796	473,345	
000000-00-0	706110976, San Antonio, Texas			518,848	517,263	
000000-00-0	706110977, Houston, Texas			257,075	256,290	
000000-00-0	706110978, Scottsdale, Arizona			523,164	521,566	
000000-00-0	706110979, Grapevine, Texas			1,803,716	1,798,206	
000000-00-0	706110980, Geneva, Illinois			861,107	858,476	
000000-00-0	706110981, Medina, Ohio			263,550	262,745	
000000-00-0	706110982, Gilbert, Arizona			302,524	301,599	
000000-00-0	706110983, Lubbock, Texas			555,790	554,093	
000000-00-0	706110984, Andover, Minnesota			352,415	351,339	
000000-00-0	706110985, Mansfield, Texas			115,018	114,666	
000000-00-0	706110986, Frisco, Texas			359,524	358,426	
000000-00-0	706110987, Phoenix, Arizona			862,757	860,122	
000000-00-0	706110988, Lemont, Illinois			892,971	890,244	
000000-00-0	706110989, Solon, Ohio			319,408	318,432	
000000-00-0	706110990, Phoenix, Arizona			592,733	590,922	
000000-00-0	706110991, Mesa, Arizona			299,858	298,942	
000000-00-0	706110992, Naperville, Illinois			105,115	104,794	
000000-00-0	706110993, Cave Creek, Arizona			898,811	896,066	
000000-00-0	706110994, Katy, Texas			787,856	785,450	
000000-00-0	706110995, Fort Worth, Texas			712,955	710,777	
000000-00-0	706110996, Glendale, Arizona			343,275	342,226	
000000-00-0	706110997, Santa Clarita, California			1,321,811	1,317,773	
000000-00-0	706110998, Fort Lauderdale, Florida			1,040,869	1,037,690	
000000-00-0	706110999, Phoenix, Maryland			126,443	126,057	
000000-00-0	706111000, Gaithersburg, Maryland			470,987	469,549	
000000-00-0	706111001, Medina, Ohio			617,869	615,982	
000000-00-0	706111002, Austin, Texas			922,424	919,606	
000000-00-0	706111003, Austin, Texas			475,811	474,358	
000000-00-0	706111004, San Antonio, Texas			1,691,237	1,686,072	
000000-00-0	706111005, Cedar Park, Texas			1,300,102	1,296,131	
000000-00-0	706111006, Lantana, Texas			985,011	982,002	
000000-00-0	706111007, Parker, Colorado			154,771	154,298	
000000-00-0	706111008, Dublin, Ohio			232,140	231,430	
000000-00-0	706111009, Parker, Colorado			118,100	117,739	
000000-00-0	706111010, Pleasanton, California			358,029	356,935	
000000-00-0	706111011, Snoqualmie, Washington			260,856	260,059	
000000-00-0	706111016, Charlotte, North Carolina			9,932,279	10,180,438	
000000-00-0	717611826, Brewster, Washington			4,063,623	4,072,175	
8799999	Total - Mortgage Loans on Real Estate (Schedule B type)			259,898,753	260,348,877	XXX
93142W-HU-0	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			5,084,258	5,075,211	08/28/2020
57163T-J4-2	MARRIOTT INTERNATIONAL INC COMMERCIAL PAPER			11,393,151	11,415,150	09/04/2020
93142W-JA-2	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			6,353,408	6,336,798	09/10/2020
93142W-JF-1	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER			6,352,644	6,334,968	09/15/2020
42824C-AG-4	HEWLETT-PACKARD CO CORP FLOATER			7,125,966	7,108,004	10/15/2020
65475L-MB-5	NISSAN MOTOR ACCEP CORP COMMERCIAL PAPER			6,288,679	6,307,748	12/11/2020
65475L-ME-9	NISSAN MOTOR ACCEP CORP COMMERCIAL PAPER			6,287,324	6,305,855	12/14/2020
65475L-MF-6	NISSAN MOTOR ACCEP CORP COMMERCIAL PAPER			6,286,872	6,305,807	12/15/2020
91842J-NV-7	VW CREDIT INC COMMERCIAL PAPER			4,525,348	4,528,590	01/29/2021
68228-AA-0	Smith & Nephew plc Senior Note			1,791,192	1,782,548	01/21/2021
00138C-AJ-7	AIG GLOBAL FUNDING CORP FLOATER			2,550,434	2,529,623	01/22/2021

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

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
233851-DC-5	DAIMLER FINANCE NORTH AMERICA CORP FLOATER			843,823	835,801	02/22/2021
370334-CB-8	GENERAL MILLS INC CORP FLOATER			1,785,225	1,777,983	04/16/2021
65339K-AY-6	NEXTERA ENERGY CAPITAL HOLDING CORP FLOATER			19,123,585	19,132,510	05/04/2021
136069-VX-6	CANADIAN IMPERIAL BANK CORP FOREIGN			5,112,771	5,090,951	10/05/2020
928670-AB-4	VOLKSWAGEN INTL FIN NV CORP FOREIGN			1,918,835	1,912,376	08/12/2020
B8A7LN-RQ-6	CARMX_AUTO ABS FLOATER			2,052,498	2,061,539	02/14/2021
B8A7NF-TN-7	CARMX_AUTO ABS FLOATER			1,368,332	1,374,359	02/14/2021
B8A7NG-HX-1	CARMX_AUTO ABS FLOATER			2,736,664	2,748,718	02/14/2021
B8A7PS-VG-8	CARMX_AUTO ABS FLOATER			855,208	858,974	02/14/2021
<b>999999</b>	<b>Total - Short-Term Invested Assets (Schedule DA type)</b>			<b>99,836,218</b>	<b>99,823,516</b>	<b>XXX</b>
28366E-G7-5	ENTERGY CORP COMMERCIAL PAPER			6,961,615	6,958,630	07/07/2020
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			130,565,437	130,565,290	01/31/3100
B8A82Y-EF-9	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,266,773	3,266,773	09/06/2020
<b>9199999</b>	<b>Total - Cash Equivalents (Schedule E Part 2 type)</b>			<b>140,793,825</b>	<b>140,790,693</b>	<b>XXX</b>
000000-00-0	Interest Rate Swap			(3,791)	(3,791)	07/23/2020
000000-00-0	Interest Rate Swap			(2,575)	(2,575)	08/01/2020
000000-00-0	Interest Rate Swap			(17,790)	(17,790)	08/08/2020
000000-00-0	Interest Rate Swap			(38,136)	(38,136)	09/01/2020
000000-00-0	Interest Rate Swap			(28,210)	(28,210)	09/17/2020
000000-00-0	Interest Rate Swap			(4,261)	(4,261)	11/01/2020
000000-00-0	Interest Rate Swap			(22,990)	(22,990)	11/02/2020
000000-00-0	Interest Rate Swap			(29,174)	(29,174)	11/16/2020
000000-00-0	Interest Rate Swap			(59,305)	(59,305)	12/10/2020
000000-00-0	Interest Rate Swap			(28,906)	(28,906)	12/11/2020
000000-00-0	Interest Rate Swap			(124,383)	(124,383)	12/22/2020
000000-00-0	Interest Rate Swap			(63,063)	(63,063)	12/27/2020
000000-00-0	Interest Rate Swap			(24,688)	(24,688)	01/03/2021
000000-00-0	Interest Rate Swap			(27,175)	(27,175)	01/11/2021
000000-00-0	Interest Rate Swap			(101,757)	(101,757)	01/20/2021
000000-00-0	Interest Rate Swap			(83,211)	(83,211)	01/22/2021
000000-00-0	Interest Rate Swap			(52,325)	(52,325)	01/23/2021
000000-00-0	Interest Rate Swap			(105,134)	(105,134)	01/23/2021
000000-00-0	Interest Rate Swap			(145,299)	(145,299)	02/01/2021
000000-00-0	Interest Rate Swap			(48,239)	(48,239)	02/04/2021
000000-00-0	Interest Rate Swap			(38,878)	(38,878)	03/01/2021
000000-00-0	Interest Rate Swap			(323,703)	(323,703)	03/04/2021
000000-00-0	Interest Rate Swap			(64,200)	(64,200)	03/04/2021
000000-00-0	Interest Rate Swap			(41,058)	(41,058)	03/14/2021
000000-00-0	Interest Rate Swap			(106,682)	(106,682)	03/23/2021
000000-00-0	Interest Rate Swap			(97,979)	(97,979)	03/24/2021
000000-00-0	Interest Rate Swap			(101,484)	(101,484)	04/05/2021
000000-00-0	Interest Rate Swap			(380,296)	(380,296)	05/13/2021
000000-00-0	Interest Rate Swap			(177,525)	(177,525)	05/31/2021
000000-00-0	Interest Rate Swap			(148,472)	(148,472)	05/31/2021
000000-00-0	Interest Rate Swap			(297,725)	(297,725)	06/01/2021
000000-00-0	Interest Rate Swap			(274,603)	(274,603)	06/04/2021
000000-00-0	Interest Rate Swap			(152,304)	(152,304)	06/09/2021
000000-00-0	Interest Rate Swap			(327,791)	(327,791)	06/14/2021
000000-00-0	Interest Rate Swap			(294,307)	(294,307)	06/24/2021
000000-00-0	Interest Rate Swap			(315,401)	(315,401)	06/24/2021
000000-00-0	Interest Rate Swap			(116,515)	(116,515)	07/01/2021
000000-00-0	Interest Rate Swap			(170,256)	(170,256)	07/18/2021
000000-00-0	Interest Rate Swap			(38,596)	(38,596)	10/12/2020
000000-00-0	Interest Rate Swap			(191,058)	(191,058)	05/02/2021
000000-00-0	Interest Rate Swap			(214,770)	(214,770)	05/02/2021
000000-00-0	Interest Rate Swap			(146,310)	(146,310)	05/10/2021
000000-00-0	Interest Rate Swap			(142,727)	(142,727)	06/04/2021
000000-00-0	Interest Rate Swap			(3,093)	(3,093)	07/23/2020
000000-00-0	Interest Rate Swap			(3,653)	(3,653)	08/02/2020
000000-00-0	Interest Rate Swap			(10,949)	(10,949)	08/08/2020
000000-00-0	Interest Rate Swap			(19,559)	(19,559)	08/09/2020
000000-00-0	Interest Rate Swap			(23,625)	(23,625)	08/22/2020
000000-00-0	Interest Rate Swap			(36,590)	(36,590)	09/16/2020
000000-00-0	Interest Rate Swap			(39,163)	(39,163)	10/25/2020
000000-00-0	Interest Rate Swap			(121,196)	(121,196)	02/08/2021
000000-00-0	Interest Rate Swap			(39,848)	(39,848)	03/26/2021
000000-00-0	Interest Rate Swap			(16,014)	(16,014)	04/24/2021
000000-00-0	Interest Rate Swap			(16,232)	(16,232)	05/02/2021
000000-00-0	Interest Rate Swap			(84,766)	(84,766)	07/10/2021
000000-00-0	Interest Rate Swap			(24,710)	(24,710)	10/11/2020
000000-00-0	Interest Rate Swap			(28,064)	(28,064)	10/21/2020
000000-00-0	Interest Rate Swap			(134,194)	(134,194)	04/15/2021
000000-00-0	Interest Rate Swap			(83,504)	(83,504)	07/26/2021
000000-00-0	Interest Rate Swap			(356,288)	(356,288)	07/27/2021
000000-00-0	Interest Rate Swap			(537,755)	(537,755)	07/29/2021
000000-00-0	Interest Rate Swap			(192,055)	(192,055)	07/29/2021
000000-00-0	Interest Rate Swap			(347,131)	(347,131)	08/02/2021
000000-00-0	Interest Rate Swap			(112,652)	(112,652)	08/09/2021
000000-00-0	Interest Rate Swap			(112,079)	(112,079)	08/13/2021
000000-00-0	Interest Rate Swap			(235,068)	(235,068)	08/19/2021
000000-00-0	Interest Rate Swap			(439,863)	(439,863)	08/26/2021
000000-00-0	Interest Rate Swap			(213,225)	(213,225)	09/20/2021
000000-00-0	Interest Rate Swap			(24,549)	(24,549)	09/25/2021
000000-00-0	Interest Rate Swap			(188,084)	(188,084)	09/26/2021
000000-00-0	Interest Rate Swap			(251,108)	(251,108)	10/15/2021
000000-00-0	Interest Rate Swap			(75,273)	(75,273)	10/19/2021
000000-00-0	Interest Rate Swap			(84,443)	(84,443)	10/25/2021
000000-00-0	Interest Rate Swap			(104,825)	(104,825)	10/30/2021
000000-00-0	Interest Rate Swap			(14,922)	(14,922)	11/05/2021
000000-00-0	Interest Rate Swap			(47,721)	(47,721)	11/20/2021
000000-00-0	Interest Rate Swap			(312,431)	(312,431)	11/23/2021
000000-00-0	Interest Rate Swap			(412,115)	(412,115)	12/01/2021
000000-00-0	Interest Rate Swap			(71,681)	(71,681)	12/07/2021
000000-00-0	Interest Rate Swap			(210,172)	(210,172)	12/30/2021
000000-00-0	Interest Rate Swap			(613,224)	(613,224)	01/03/2022
000000-00-0	Interest Rate Swap			(210,107)	(210,107)	01/22/2022
000000-00-0	Interest Rate Swap			(188,933)	(188,933)	01/24/2022
000000-00-0	Interest Rate Swap			(34,019)	(34,019)	01/30/2022
000000-00-0	Interest Rate Swap			(98,264)	(98,264)	01/31/2022
000000-00-0	Interest Rate Swap			(591,885)	(591,885)	02/04/2022
000000-00-0	Interest Rate Swap			(47,643)	(47,643)	02/16/2022
000000-00-0	Interest Rate Swap			(293,074)	(293,074)	02/19/2022
000000-00-0	Interest Rate Swap			(41,448)	(41,448)	03/03/2022
000000-00-0	Interest Rate Swap			(399,315)	(399,315)	03/04/2022
000000-00-0	Interest Rate Swap			(149,363)	(149,363)	03/11/2022
000000-00-0	Interest Rate Swap			(75,921)	(75,921)	04/04/2022
000000-00-0	Interest Rate Swap			(1,301,076)	(1,301,076)	05/02/2022
000000-00-0	Interest Rate Swap			(166,336)	(166,336)	05/02/2022
000000-00-0	Interest Rate Swap			(324,857)	(324,857)	05/31/2022
000000-00-0	Interest Rate Swap			(468,452)	(468,452)	05/31/2022
000000-00-0	Interest Rate Swap			(661,471)	(661,471)	06/04/2022
000000-00-0	Interest Rate Swap			(147,678)	(147,678)	06/10/2022
000000-00-0	Interest Rate Swap			(209,692)	(209,692)	07/11/2022
000000-00-0	Interest Rate Swap			(397,088)	(397,088)	08/02/2022
000000-00-0	Interest Rate Swap			(137,960)	(137,960)	08/16/2022
000000-00-0	Interest Rate Swap			(137,141)	(137,141)	08/22/2022

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			(155,166)	(155,166)	09/09/2022
000000-00-0	Interest Rate Swap			(777,328)	(777,328)	09/14/2022
000000-00-0	Interest Rate Swap			(95,074)	(95,074)	09/20/2022
000000-00-0	Interest Rate Swap			(95,222)	(95,222)	10/03/2022
000000-00-0	Interest Rate Swap			(21,901)	(21,901)	11/05/2022
000000-00-0	Interest Rate Swap			(232,536)	(232,536)	12/23/2022
000000-00-0	Interest Rate Swap			(152,903)	(152,903)	01/03/2023
000000-00-0	Interest Rate Swap			(958,946)	(958,946)	01/22/2023
000000-00-0	Interest Rate Swap			(261,124)	(261,124)	02/04/2023
000000-00-0	Interest Rate Swap			(143,977)	(143,977)	03/04/2023
000000-00-0	Interest Rate Swap			(271,832)	(271,832)	05/02/2023
000000-00-0	Interest Rate Swap			(341,025)	(341,025)	05/31/2023
000000-00-0	Interest Rate Swap			(731,918)	(731,918)	06/04/2023
000000-00-0	Interest Rate Swap			(637,155)	(637,155)	07/01/2023
000000-00-0	Interest Rate Swap			(434,852)	(434,852)	08/02/2023
000000-00-0	Interest Rate Swap			(689,982)	(689,982)	04/01/2025
000000-00-0	Interest Rate Swap			(630,189)	(630,189)	05/31/2025
000000-00-0	Currency Swap			314,871	314,871	09/30/2021
000000-00-0	Currency Swap			343,549	343,549	01/10/2022
000000-00-0	Interest Rate Swap			(54,041)	(54,041)	04/27/2021
000000-00-0	Interest Rate Swap			(49,115)	(49,115)	09/02/2021
000000-00-0	Interest Rate Swap			(49,181)	(49,181)	02/13/2022
000000-00-0	Interest Rate Swap			(252,088)	(252,088)	02/21/2022
000000-00-0	Interest Rate Swap			(151,834)	(151,834)	02/24/2022
000000-00-0	Interest Rate Swap			(635,325)	(635,325)	07/31/2022
000000-00-0	Interest Rate Swap			(137,131)	(137,131)	08/24/2022
000000-00-0	Interest Rate Swap			(676,566)	(676,566)	01/30/2023
000000-00-0	Interest Rate Swap			(792,743)	(792,743)	02/21/2023
000000-00-0	Interest Rate Swap			(44,469)	(44,469)	03/02/2023
000000-00-0	Interest Rate Swap			(133,164)	(133,164)	03/09/2023
9299999	Total - Other Assets			(25,844,972)	(25,844,972)	XXX
9999999	Totals			2,696,141,849	2,687,104,189	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(45,521,116)	Book/Adjusted Carrying Value \$	(44,242,589)
2. Average balance for the year	Fair Value \$	2,781,487,955	Book/Adjusted Carrying Value \$	2,752,634,698

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
BANK OF AMERICA - CALIFORNIA	CONCORD, CA	0.000	0	0	995,612	10,266	312,005	XXX	
BANK OF MONTREAL	TORONTO-ONT, CAN	0.000	0	0	901,425	961,381	983,044	XXX	
CITIBANK	NEW CASTLE, DE	0.000	0	0	(486,482,713)	(436,099,987)	(503,111,130)	XXX	
CITIBANK - BEIJING CHINA	BEIJING, CN	0.000	0	0	103	103	103	XXX	
CITIBANK - KUALA LUMPUR									
MALAYSIA	KUALA LUMPUR, MY	0.000	0	0	23,361	23,105	23,442	XXX	
CITIBANK - NEW YORK	NEW YORK, NY	0.000	0	0	42,078,764	51,801,720	51,506,026	XXX	
FEDERAL HOME LOAN BANK OF BOSTON	BOSTON, MA	0.000	0	0	2,650	2,650	2,650	XXX	
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY	0.000	0	0	1,169,954	3,686,934	4,012,841	XXX	
INDUSTRIAL BANK NA	WASHINGTON, DC	0.002	10,765	0	2,504,323	2,507,515	2,510,608	XXX	
JP MORGAN CHASE BANK	NEW YORK, NY	0.005	555	0	36,407,697	30,096,865	4,704,028	XXX	
JP MORGAN CHASE BANK - LONDON									
	LONDON, ENG	0.000	(3,571)	0	19,732,929	5,305,960	12,287,017	XXX	
PNC BANK- N A	PHILADELPHIA, PA	0.000	0	0	3,008,585	4,158,435	3,605,997	XXX	
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN	0.000	0	0	300,716	177,628	316,313	XXX	
THE BANK OF NEW YORK MELLON	NEW YORK, NY	0.000	0	0	(16,313,665)	(15,118,297)	(14,412,590)	XXX	
UMB - BANK	KANSAS CITY, MO	0.000	0	0	7,148	57,247	122,678	XXX	
WELLS FARGO - DELAWARE	WILMINGTON, DE	0.000	0	0	(5,328,834)	(5,266,639)	(4,995,487)	XXX	
WELLS FARGO - NEW JERSEY	NEWARK, NJ	0.000	0	0	(194,355,328)	(205,282,723)	(205,211,584)	XXX	
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC	0.000	0	0	(54,973,702)	(50,567,506)	(42,266,736)	XXX	
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA	0.000	0	0	(107,751,117)	(102,360,319)	(112,348,789)	XXX	
ABN AMRO BANK NV	AMSTERDAM, NETHERLANDS	0.008	18,194	1,146	100,000,000	100,000,000	75,000,000	XXX	
AUSTRALIA AND NEW ZEALAND BANK									
	CAYMAN ISLANDS	0.007	4,266	0	0	0	0	XXX	
BANK OF NOVA SCOTIA	HOUSTON, TX	0.010	(27,748)	22,132	31,294,100	30,902,019	5,900,065	XXX	
BANK OF NOVA SCOTIA TD	TORONTO, CANADA	0.006	76,073	0	0	0	0	XXX	
BNP PARIBAS SA	NEW YORK, NY	0.005	149,813	121,379	87,000,000	122,000,000	122,000,000	XXX	
CALYON	CAYMAN ISLANDS	0.007	7,630	222	0	0	100,000,000	XXX	
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY	0.005	10,211	136	3,000,000	0	60,989,000	XXX	
COOPERATIEVE RABOBANK UA	UTRECHT, NETHERLANDS	0.010	6,232	0	125,000,000	100,000,000	0	XXX	
CR INDUS NY	NEW YORK, NY	0.001	1,202	0	0	0	0	XXX	
CREDIT AGRICOLE	NEW YORK, NY	0.012	262,991	221,792	50,870,674	90,292,521	90,264,248	XXX	
CREDIT INDUSTRIEL ET COMMERCIAL	NEW YORK, NY	0.008	306,685	13,462	74,987,292	214,993,724	50,000,000	XXX	
CREDIT SUISSE AG	NEW YORK, NY	0.012	55,985	234,050	114,000,000	114,000,000	114,000,000	XXX	
CREDIT SUISSE AG TD	ZURICH, SWITZERLAND	0.002	3,681	0	0	0	0	XXX	
DNB BANK ASA	NEW YORK, NY	0.012	23,998	0	0	0	0	XXX	
LLOYDS BANK CORPORATE MARKETS PLC	NEW YORK, NY	0.005	0	1,255	0	0	50,000,000	XXX	
MITSUBISHI UFJ TR&BK	NEW YORK, NY	0.016	155,711	898	0	0	49,000,000	XXX	
MIZUHO BANK LTD	NEW YORK, NY	0.008	416,635	30,615	424,225,724	200,999,441	161,000,463	XXX	
MUFG BANK LTD	NEW YORK, NY	0.011	78,880	283,250	142,000,000	125,000,000	125,000,000	XXX	
NATIXIS	NEW YORK, NY	0.008	216,058	138,444	89,500,000	40,000,000	40,000,000	XXX	
NATIXIS SA	NEW YORK, NY	0.007	9,392	0	0	24,250,103	0	XXX	
NORDEA BANK AB	NEW YORK, NY	0.015	157,416	231,792	125,000,000	100,000,000	150,000,000	XXX	
NORINCHUKIN BANK	NEW YORK, NY	0.013	422,025	34,712	25,006,324	91,249,940	141,249,972	XXX	
ROYAL BANK OF CANADA	NEW YORK, NY	0.011	373,185	0	0	0	0	XXX	
SKANDINAVISKA ENSKILDA BANKEN									
	NEW YORK, NY	0.006	179,558	16,490	82,002,964	82,002,550	82,002,145	XXX	
STATE STREET BANK AND TRUST CO	BOSTON, MA	0.006	76,389	3,945	36,700,000	36,700,000	36,700,000	XXX	
SUMITOMO MITSUI BANKING CORP									
	NEW YORK, NY	0.009	360,474	173,737	170,431,072	140,466,843	139,000,000	XXX	
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY	0.014	289,677	126,955	155,399,840	99,000,000	99,000,000	XXX	
SVENSKA HANDELSBANKEN AB	NEW YORK, NY	0.012	42,178	14,210	14,000,000	14,000,000	79,000,000	XXX	
SWEDBANK AB	NEW YORK, NY	0.015	(37,975)	170,051	48,014,196	48,007,458	48,001,056	XXX	
TORONTO-DOMINION BANK	NEW YORK, NY	0.016	375	0	0	0	0	XXX	
US BANK NA	CINCINNATI, OH	0.006	77,836	0	41,000,000	41,000,000	0	XXX	
0199998. Deposits in ...	0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	XXX	
0199999. Totals - Open Depositories		XXX	XXX	3,724,776	1,840,673	1,181,360,094	1,098,958,937	1,016,147,385	XXX
0299998. Deposits in ...	0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	XXX	
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX	
0399999. Total Cash on Deposit		XXX	XXX	3,724,776	1,840,673	1,181,360,094	1,098,958,937	1,016,147,385	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	3,724,776	1,840,673	1,181,360,094	1,098,958,937	1,016,147,385	XXX

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

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	CITIBANK US GOVT MMF Dollars on Deposit Cash Account		.06/30/2020	1.900	12/31/2020	2	.0	129,093
	UNITED STATES TREASURY BOND		.06/30/2020	9.875	.09/30/2020	30,000	.0	.0
	U.S. TREASURY BILL TREASURY BILL		.05/27/2020	0.138	.08/27/2020	49,989,075	.0	6,517
	U.S. TREASURY BILL TREASURY BILL		.06/24/2020	0.130	.08/25/2020	49,990,070	.0	181
	U.S. TREASURY BILL TREASURY BILL		.06/29/2020	0.100	.07/21/2020	49,997,222	.0	278
	U.S. TREASURY BILL TREASURY BILL		.05/15/2020	0.091	.07/07/2020	49,999,242	.0	5,561
	U.S. TREASURY BILL TREASURY BILL		.06/15/2020	0.160	.08/11/2020	99,981,920	.0	6,615
	U.S. TREASURY BILL TREASURY BILL		.06/29/2020	0.100	.07/23/2020	99,993,889	.0	556
	U.S. TREASURY BILL TREASURY BILL		.06/01/2020	0.133	.07/28/2020	144,985,309	.0	15,779
	U.S. TREASURY BILL TREASURY BILL		.06/15/2020	0.137	.07/14/2020	149,993,085	.0	12,179
	U.S. TREASURY BILL TREASURY BILL		.06/30/2020	0.115	.08/13/2020	174,975,241	.0	18,767
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					869,935,054	0	195,524
0599999	Total - U.S. Government Bonds					869,935,054	0	195,524
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.06/11/2020	0.170	.09/04/2020	8,397,422	.0	793
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.06/29/2020	0.105	.07/22/2020	9,999,388	.0	58
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.06/11/2020	0.155	.08/14/2020	16,796,747	.0	1,479
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.05/21/2020	0.121	.08/21/2020	19,996,572	.0	2,689
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.04/13/2020	0.300	.07/10/2020	24,998,125	.0	16,458
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.06/24/2020	0.150	.09/23/2020	74,973,750	.0	2,188
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		.06/25/2020	0.144	.09/25/2020	99,965,600	.0	2,000
	FHLMC Discount Note DISCOUNT NOTE		.06/17/2020	0.163	.09/17/2020	24,991,171	.0	1,472
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					280,118,774	0	27,137
3199999	Total - U.S. Special Revenues Bonds					280,118,774	0	27,137
	STIFs - Subsidiary Accounts SSLM ALM		.06/02/2020	0.050	12/31/2020	44,000,659	1,709	165,560
	New Orleans Jazz Orchestra Inc Purchase Obligation		.06/30/2020	0.000	.09/30/2020	856,870	.0	.0
	ABB TREASURY CENTER USA INC COMMERCIAL PAPER		.06/22/2020	0.260	.07/06/2020	16,149,417	.0	1,050
	BEMIS COMPANY INC COMMERCIAL PAPER		.06/19/2020	0.300	.07/13/2020	799,920	.0	80
	BMH US CAP CORP LLC CORPORATE		.05/28/2020	3.250	.08/14/2020	1,002,065	12,368	(11,104)
	BOFA SECURITIES INC TRI PARTY REPO	RR	.06/30/2020	0.080	.07/01/2020	150,000,000	333	.0
	CARGILL GLOBAL FDG PLC COMMERCIAL PAPER		.06/30/2020	0.089	.07/01/2020	330,000	.0	1
	CREDIT AGRICOLE CORPORATE TRI PARTY REPO	RR	.06/30/2020	0.090	.07/01/2020	100,000,000	250	.0
	DENMARK (KINGDOM OF) COMMERCIAL PAPER		.04/27/2020	0.360	.07/27/2020	49,987,000	.0	32,500
	ENTERGY CORP COMMERCIAL PAPER	LS	.04/08/2020	3.250	.07/07/2020	27,341,182	.0	207,450
	FED DESJA QUEBEC COMMERCIAL PAPER		.04/24/2020	0.390	.07/23/2020	49,988,083	.0	36,833
	GLAXOSMITHKLINE LLC COMMERCIAL PAPER		.04/14/2020	1.550	.07/13/2020	99,948,333	.0	335,833
	HSBC USA INC CORPORATE		.05/13/2020	2.750	.08/07/2020	28,709,875	315,073	(299,890)
	LVMH MOET HENNESSY LOUIS VUITT COMMERCIAL PAPER		.05/22/2020	0.380	.08/20/2020	24,986,806	.0	10,556
	LVMH MOET HENNESSY LOUIS VUITT COMMERCIAL PAPER		.06/24/2020	0.250	.09/24/2020	29,982,292	.0	1,042
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	.06/17/2020	2.068	.09/06/2020	12,835,492	16,956	.0
	MIITSUBISHI INTERNATIONAL CORPO COMMERCIAL PAPER		.04/27/2020	1.020	.07/22/2020	49,970,542	.0	93,264
	NOMURA SECURITIES INTERNATIONAL TRI PARTY REPO	RR	.06/30/2020	0.090	.07/01/2020	500,000,000	1,250	.0
	PARKER HANIFIN CORPORATION COMMERCIAL PAPER		.06/25/2020	0.350	.08/19/2020	9,995,236	.0	486
	PARKER HANIFIN CORPORATION COMMERCIAL PAPER		.06/23/2020	0.350	.07/28/2020	11,996,850	.0	933
	ST ENGINEERING NORTH AMERICA I COMMERCIAL PAPER		.04/17/2020	1.080	.07/16/2020	69,468,725	.0	150,120
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		.06/18/2020	0.230	.08/18/2020	49,984,667	.0	4,153
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		.06/29/2020	0.150	.07/06/2020	49,998,958	.0	417
	TRI-PARTY TD SECURITIES TRI PARTY REPO	RR	.06/30/2020	0.090	.07/01/2020	160,000,000	400	.0
	UDR INC COMMERCIAL PAPER		.06/22/2020	0.350	.07/22/2020	3,499,285	.0	306
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,541,832,257	348,339	729,589
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,541,832,257	348,339	729,589
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVQ Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					2,691,886,085	348,339	952,250
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0

E14



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

**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
<b>8099999. Total - SVO Identified Funds</b>						0	0	0
<b>8199999. Total - Affiliated Bank Loans</b>						0	0	0
<b>8299999. Total - Unaffiliated Bank Loans</b>						0	0	0
<b>8399999. Total Bonds</b>						2,691,886,085	348,339	952,250
74440E-30-0	DRYDEN CORE FUND MM SER MMF PRU Institutional Money Market	LS	.06/23/2020	0.000		352,284,640	130,371	194,767
74440E-30-0	DRYDEN CORE FUND MM SER MMF PRU Institutional Money Market	LS	.06/26/2020	0.000		513,005,196	249,862	172,664
38141W-27-3	Goldman Sachs MKMT		.06/22/2020	0.050		4,869,113	200	9,339
38141W-27-3	Goldman Sachs MKMT		.06/30/2020	0.050		16,580,040	679	3,543
38141W-27-3	Goldman Sachs MKMT		.06/26/2020	0.050		5,288,488	193	5,282
38141W-27-3	Goldman Sachs MKMT		.06/29/2020	0.050		1,189,117	49	2,692
38141W-27-3	Goldman Sachs MKMT		.06/25/2020	0.050		270,347	11	177
38141W-27-3	Goldman Sachs MKMT		.06/17/2020	0.050		3,216,322	132	0
38141W-27-3	Goldman Sachs MKMT		.06/10/2020	0.050		1,364,648	56	3,131
481200-66-2	J.P. MORGAN USGOV'T MKMT CAP MONEY MARKET		.06/30/2020	1.000		1,325,229	877	3
857492-70-6	STATE STR INSTL INVT TR MKMT		.06/30/2020	0.000		7,322,877	0	0
<b>8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO</b>						906,716,017	382,430	391,597
<b>8899999 - Total Cash Equivalents</b>						3,598,602,102	730,769	1,343,846