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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

Mail Address 751 Broad Street, 6th Floor (Street and Number or P.O. Box), Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 751 Broad Street, 6th Floor (Street and Number)
Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Mary K. Werth-Russo (Name), 973-802-4352 (Area Code) (Telephone Number)
mary.werth@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

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

OTHER

Robert Michael Falzon, Vice Chairman	Ann Mary Kappler, 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	Wendy Elizabeth Jones	Karl John Krapek
Peter Rupert Lighte	Charles Frederick Lowrey	George Paz
Sandra Pianalto	Christine Ann Poon	Douglas Allen Scovanner
Michael Antonio Todman		

State of New Jersey
County of Essex SS:

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

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

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

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

Subscribed and sworn to before me this
_____ day of _____

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	97,872,629,644	0	97,872,629,644	97,580,773,612
2.	Stocks:				
	2.1 Preferred stocks	159,795,423	0	159,795,423	158,165,809
	2.2 Common stocks	12,330,857,512	0	12,330,857,512	13,291,530,116
3.	Mortgage loans on real estate:				
	3.1 First liens	21,255,191,513	0	21,255,191,513	21,091,449,976
	3.2 Other than first liens	81,877,621	0	81,877,621	33,829,636
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	238,386,296	0	238,386,296	268,164,439
	4.2 Properties held for the production of income (less $ (121,758,679) encumbrances)	144,912,756	0	144,912,756	147,107,855
	4.3 Properties held for sale (less $ 0 encumbrances)	28,537,000	0	28,537,000	0
5.	Cash ($ 317,445,918), cash equivalents ($ 2,799,167,170) and short-term investments ($ 709,249,912)	3,825,863,000	0	3,825,863,000	6,540,367,852
6.	Contract loans (including $ 0 premium notes)	1,798,384,066	0	1,798,384,066	2,943,110,833
7.	Derivatives	3,186,676,454	0	3,186,676,454	3,709,029,657
8.	Other invested assets	9,260,650,607	0	9,260,650,607	8,958,163,078
9.	Receivables for securities	219,524,697	0	219,524,697	223,333,412
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	134,419,016	0	134,419,016	87,563,717
12.	Subtotals, cash and invested assets (Lines 1 to 11)	150,537,705,605	0	150,537,705,605	155,032,589,992
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	989,024,909	3,104,345	985,920,564	921,497,311
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,017,323,982	9,534,890	2,007,789,092	1,890,503,533
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,984,457,708 earned but unbilled premiums)	1,984,457,708	0	1,984,457,708	1,971,596,878
	15.3 Accrued retrospective premiums ($ 84,147,602) and contracts subject to redetermination ($ 0)	84,147,602	0	84,147,602	78,429,265
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	850,287,366	12,816,858	837,470,508	298,835,665
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	81,399,950	0	81,399,950	77,270,250
17.	Amounts receivable relating to uninsured plans	24,113,034	66,736	24,046,298	18,569,594
18.1	Current federal and foreign income tax recoverable and interest thereon	262,837,711	0	262,837,711	0
18.2	Net deferred tax asset	2,438,671,278	501,042,564	1,937,628,714	1,949,167,046
19.	Guaranty funds receivable or on deposit	35,704,553	0	35,704,553	35,685,675
20.	Electronic data processing equipment and software	262,111,091	171,957,455	90,153,636	92,146,953
21.	Furniture and equipment, including health care delivery assets ($ 0)	177,077,595	177,077,595	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	355,732,462	0	355,732,462	354,127,440
24.	Health care ($ 0) and other amounts receivable	18,270,363	18,270,363	0	0
25.	Aggregate write-ins for other than invested assets	3,687,250,757	3,393,463,552	293,787,205	278,443,116
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	163,806,115,966	4,287,334,358	159,518,781,608	162,998,862,718
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	159,490,768,533	0	159,490,768,533	161,305,341,738
28.	Total (Lines 26 and 27)	323,296,884,499	4,287,334,358	319,009,550,141	324,304,204,456
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	134,419,016	0	134,419,016	87,563,717
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)	134,419,016	0	134,419,016	87,563,717
2501.	Prepaid reinsurance asset	195,146,626	0	195,146,626	193,074,936
2502.	Miscellaneous assets	240,675,682	170,723,225	69,952,457	55,555,936
2503.	Leasehold improvements	28,688,122	0	28,688,122	29,812,244
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,222,740,327	3,222,740,327	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,687,250,757	3,393,463,552	293,787,205	278,443,116

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 83,257,696,021 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	83,257,696,021	84,904,344,247
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	12,381,912,144	12,231,485,952
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,027,161,208	16,340,875,094
4.	Contract claims:		
	4.1 Life	2,807,549,503	2,853,031,586
	4.2 Accident and health	137,524,456	136,832,328
5.	Policyholders' dividends/refunds to members $ 8,234,500 and coupons $ 0 due and unpaid	8,234,500	7,933,000
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 $ 940,549,038 Modco)	961,078,118	1,305,539,200
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 317,624,784 Modco)	324,544,739	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 12,340,592 accident and health premiums	49,370,272	47,473,908
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 $ 49,282,238 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	236,186,251	281,112,050
	9.3 Other amounts payable on reinsurance, including $ 9,800,694 assumed and $ 691,379,406 ceded	701,180,100	415,055,526
	9.4 Interest Maintenance Reserve	475,763,015	940,107,221
10.	Commissions to agents due or accrued-life and annuity contracts $ 29,672,693 , accident and health $ 14,548,825 and deposit-type contract funds $ 0	44,221,518	57,536,991
11.	Commissions and expense allowances payable on reinsurance assumed	79,278,627	75,517,898
12.	General expenses due or accrued	2,009,651,020	2,411,966,531
13.	Transfers to Separate Accounts due or accrued (net) (including $ (222,705,450) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(387,605,591)	(402,459,267)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(8,078,505)	30,211,377
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	29,710,709
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,667,470	4,568,220
17.	Amounts withheld or retained by reporting entity as agent or trustee	58,420,715	71,891,998
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	787,279,541	825,520,371
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	1,494,678,422	1,496,202,224
22.	Borrowed money $ 64,436,000 and interest thereon $ 753,364	65,189,364	65,189,364
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,309,388,185	4,281,479,422
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	1,043,874,506	10,976,675
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	393,444	410,617
	24.04 Payable to parent, subsidiaries and affiliates	277,380,771	155,226,405
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	42,400	42,933
	24.07 Funds held under coinsurance	57,889,698	54,837,563
	24.08 Derivatives	1,300,642,587	1,729,578,733
	24.09 Payable for securities	199,043,499	211,153,888
	24.10 Payable for securities lending	4,375,445,217	3,891,543,716
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	7,962,540,563	9,912,631,257
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	141,041,543,778	144,377,527,737
27.	From Separate Accounts Statement	159,077,562,542	160,803,740,892
28.	Total liabilities (Lines 26 and 27)	300,119,106,320	305,181,268,629
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	347,226,221	347,040,792
33.	Gross paid in and contributed surplus	5,730,421,960	5,713,339,124
34.	Aggregate write-ins for special surplus funds	195,777,850	195,777,850
35.	Unassigned funds (surplus)	12,614,517,790	12,864,278,061
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 $ 413,205,993 in Separate Accounts Statement)	18,887,943,821	19,120,435,827
38.	Totals of Lines 29, 30 and 37	18,890,443,821	19,122,935,827
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	319,009,550,141	324,304,204,456
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	5,630,603,258	6,906,598,762
2502.	Collateral liabilities for derivatives	1,479,944,269	2,028,736,034
2503.	Deferred gains on affiliated reinsurance	537,979,787	554,043,135
2598.	Summary of remaining write-ins for Line 25 from overflow page	314,013,249	423,253,326
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,962,540,563	9,912,631,257
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	195,777,850	195,777,850
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)	195,777,850	195,777,850

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	4,932,083,992	5,870,157,613	33,229,120,251
2.	Considerations for supplementary contracts with life contingencies	4,224,237	3,740,302	20,882,962
3.	Net investment income	1,404,738,975	1,257,792,134	5,135,571,606
4.	Amortization of Interest Maintenance Reserve (IMR)	25,561,091	(13,670,762)	127,849,377
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(50,135,658)	(66,027,713)	151,673,232
6.	Commissions and expense allowances on reinsurance ceded	384,408,290	95,311,317	370,559,543
7.	Reserve adjustments on reinsurance ceded	(185,163,180)	(11,461,694)	(100,947,641)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	169,567,703	157,917,917	720,191,499
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	100,488,228	117,862,298	462,540,424
9.	Totals (Lines 1 to 8.3)	6,785,773,678	7,411,621,412	40,117,441,253
10.	Death benefits	1,252,480,397	1,647,260,931	5,560,702,337
11.	Matured endowments (excluding guaranteed annual pure endowments)	368,476	258,169	1,977,493
12.	Annuity benefits	3,604,436,823	3,299,646,356	13,461,655,438
13.	Disability benefits and benefits under accident and health contracts	311,492,299	292,702,867	1,189,419,341
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	4,228,545,090	2,973,055,367	14,009,121,217
16.	Group conversions	16,086	154,375	(1,667,118)
17.	Interest and adjustments on contract or deposit-type contract funds	94,729,909	109,960,813	401,875,439
18.	Payments on supplementary contracts with life contingencies	4,431,044	4,191,129	17,484,084
19.	Increase in aggregate reserves for life and accident and health contracts	(2,018,641,097)	317,646,764	4,698,708,391
20.	Totals (Lines 10 to 19)	7,477,859,027	8,644,876,771	39,339,276,622
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	64,958,488	55,304,491	197,748,253
22.	Commissions and expense allowances on reinsurance assumed	242,145,025	273,448,532	995,572,356
23.	General insurance expenses and fraternal expenses	295,438,118	417,589,776	1,745,714,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes	81,371,502	80,967,258	296,962,484
25.	Increase in loading on deferred and uncollected premiums	151,408	184,693	122,889
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,255,300,574)	(2,131,731,263)	(1,867,296,665)
27.	Aggregate write-ins for deductions	(451,410,076)	(551,201,376)	(2,162,423,327)
28.	Totals (Lines 20 to 27)	5,455,212,918	6,789,438,882	38,545,676,894
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,330,560,760	622,182,530	1,571,764,359
30.	Dividends to policyholders and refunds to members	(12,079,205)	26,206,830	16,986,656
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,342,639,965	595,975,700	1,554,777,703
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	323,283,354	198,578,651	591,287,291
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)	1,019,356,611	397,397,049	963,490,412
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (36,843,396) (excluding taxes of $ (137,479,223) transferred to the IMR)	(74,623,583)	134,371,244	2,183,356
35.	Net income (Line 33 plus Line 34)	944,733,028	531,768,293	965,673,768
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	19,122,935,827	11,597,343,285	11,597,343,285
37.	Net income (Line 35)	944,733,028	531,768,293	965,673,768
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (76,013,444)	(834,960,509)	(355,068,251)	2,669,601,044
39.	Change in net unrealized foreign exchange capital gain (loss)	(93,824,079)	66,933,017	(48,357,831)
40.	Change in net deferred income tax	58,959,970	(72,829,409)	297,217,350
41.	Change in nonadmitted assets	(238,109,463)	34,875,767	(353,643,036)
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,032,897,831)	(8,258,251)	(2,008,097)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(27,908,763)	(15,857,635)	(511,923,996)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	115,728,522	41,772,709	256,315,491
47.	Other changes in surplus in Separate Accounts Statement	(38,259,197)	100,669,676	(116,719,745)
48.	Change in surplus notes	185,430	170,476	696,213
49.	Cumulative effect of changes in accounting principles	0	23,327,144	23,327,144
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	17,082,836	14,900,000	4,279,017,012
	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	(139,634,192)	0	(1,100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	1,036,412,242	89,187,664	1,166,397,225
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(232,492,006)	451,591,200	7,525,592,542
55.	Capital and surplus, as of statement date (Lines 36 + 54)	18,890,443,821	12,048,934,485	19,122,935,827
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	100,488,228	117,862,298	462,540,424
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)	100,488,228	117,862,298	462,540,424
2701.	Reserve adjustment on reinsurance assumed	(502,171,598)	(585,755,037)	(2,292,285,087)
2702.	Miscellaneous deductions	(182,850)	(136,984)	686,244
2703.	Self-insured liabilities	2,572,219	1,258,179	1,297,428
2798.	Summary of remaining write-ins for Line 27 from overflow page	48,372,153	33,432,466	127,878,088
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(451,410,076)	(551,201,376)	(2,162,423,327)
5301.	Deferred reinsurance allowance	861,284,979	11,140,706	7,675,443
5302.	Surplus transferred associated with contracts novated from sub	65,404,434	0	1,289,054
5303.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	47,223,884	84,941,909	1,141,114,670
5398.	Summary of remaining write-ins for Line 53 from overflow page	62,498,945	(6,894,951)	16,318,058
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,036,412,242	89,187,664	1,166,397,225

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,557,465,570	5,607,215,000	27,361,067,982
2.	Net investment income	1,358,425,733	1,237,352,567	5,155,018,729
3.	Miscellaneous income	361,785,315	355,339,523	1,484,906,035
4.	Total (Lines 1 to 3)	8,277,676,618	7,199,907,090	34,000,992,746
5.	Benefit and loss related payments	9,768,311,019	8,503,465,941	33,769,800,271
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,771,999,091)	(2,103,828,284)	(7,216,477,998)
7.	Commissions, expenses paid and aggregate write-ins for deductions	562,160,521	391,093,248	748,697,388
8.	Dividends paid to policyholders	7,535,638	13,776,618	54,964,456
9.	Federal and foreign income taxes paid (recovered) net of $ (174,322,619) tax on capital gains (losses)	439,209,977	4,053,754	559,509,521
10.	Total (Lines 5 through 9)	8,005,218,064	6,808,561,277	27,916,493,638
11.	Net cash from operations (Line 4 minus Line 10)	272,458,554	391,345,813	6,084,499,108
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,614,095,893	6,815,884,450	25,603,222,207
	12.2 Stocks	230,358,184	54,930,008	864,057,497
	12.3 Mortgage loans	413,480,578	669,303,936	5,682,316,340
	12.4 Real estate	0	0	32,364,612
	12.5 Other invested assets	82,567,436	235,842,502	991,935,551
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,353,328	(318,527)	2,059,314
	12.7 Miscellaneous proceeds	52,265,852	0	153,533,440
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,399,121,271	7,775,642,369	33,329,488,961
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,997,121,371	3,648,818,370	26,250,802,353
	13.2 Stocks	40,505,663	61,702,888	1,398,790,146
	13.3 Mortgage loans	566,620,442	873,120,459	5,295,623,250
	13.4 Real estate	11,558,895	8,559,630	49,614,685
	13.5 Other invested assets	168,803,614	219,472,926	1,314,376,879
	13.6 Miscellaneous applications	889,281,976	1,115,722,404	313,236,939
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,673,891,961	5,927,396,677	34,622,444,252
14.	Net increase (or decrease) in contract loans and premium notes	(10,500,222)	(11,500,815)	6,058,452
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,264,270,468)	1,859,746,507	(1,299,013,743)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	185,430	170,476	696,213
	16.2 Capital and paid in surplus, less treasury stock	0	0	844,503,270
	16.3 Borrowed funds	(1,761,181)	(1,193,467)	(124,186,306)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(408,443,795)	(1,093,384,338)	(2,878,115,853)
	16.5 Dividends to stockholders	0	0	1,100,000,000
	16.6 Other cash provided (applied)	(1,312,673,392)	(1,321,227,522)	473,217,416
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,722,692,938)	(2,415,634,851)	(2,783,885,260)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,714,504,852)	(164,542,531)	2,001,600,105
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	6,540,367,852	4,538,767,747	4,538,767,747
	19.2 End of period (Line 18 plus Line 19.1)	3,825,863,000	4,374,225,216	6,540,367,852

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

20.0001.	Reinsurance transaction with affiliate	3,154,193,896	0	0
20.0002.	In-kind assets receipt related to pension risk transfer transactions	501,844,841	0	5,377,363,446
20.0003.	Dividend paid to parent	139,634,192	0	0
20.0004.	Net asset and liability transfer due to novation	65,404,434	0	0
20.0005.	Amortization of deferred gains related to reinsurance transactions with affiliates	23,514,006	18,326,136	72,618,807
20.0006.	Contribution of tax credits from parent	17,082,836	14,900,000	14,900,000
20.0007.	Contribution of tax credits to a subsidiary	7,082,836	5,900,000	5,900,000
20.0008.	Capitalized deferred interest on mortgage loans	1,764,951	2,797,288	11,006,147
20.0009.	Dividend settlement with a subsidiary related to a tax payment agreement	475,044	7,441,698	9,197,891
20.0010.	Contribution of assets from parent to a subsidiary	0	0	3,419,613,742

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

20.0011. Transfer of bonds to a subsidiary	0	0	114,172,985
20.0012. Transfer of other invested asset to a subsidiary	0	0	99,315,991
20.0013. Asset transfer from other invested assets to preferred stocks	0	63,404,053	63,404,053
20.0014. Donation of equity securities to a related charitable organization	0	7,697,847	7,697,847

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	33,831,318
2.	Ordinary life insurance	500,882,071	525,208,287	2,130,359,629
3.	Ordinary individual annuities	14,593,408	18,713,665	64,686,499
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	1,271,528,249	1,243,435,804	5,136,849,281
6.	Group annuities	3,385,786,384	2,192,025,158	17,478,756,963
7.	A & H - group	447,810,340	419,716,585	1,644,235,901
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	50,804,182	51,382,436	204,603,330
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	5,671,404,634	4,450,481,935	26,693,322,921
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	5,671,404,634	4,450,481,935	26,693,322,921
14.	Deposit-type contracts	917,968,942	831,384,372	4,723,828,462
15.	Total (Lines 13 and 14)	6,589,373,576	5,281,866,307	31,417,151,383
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 "Separate Accounts", separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company's separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2021, 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. Effective December 31, 2021 the permitted practice was discontinued.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$944,733,028	$965,673,768
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	(1,066,982,558)
Separate Account Valuation	56	4	19	0	1,066,982,558
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$944,733,028	$965,673,768
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$18,890,443,821	$19,122,935,827
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	28,688,122	29,812,244
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$18,861,755,699	$19,093,123,583
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$319,009,550,141	$324,304,204,456
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	150,218,195	(3,396,859,789)
Admit leasehold improvements	19	2	25	28,688,122	29,812,244
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$318,830,643,824	$327,671,252,001
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$300,119,106,320	$305,181,268,629
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(2,093,872,529)
Separate Account Valuation	56	3	27	150,218,195	(1,302,987,260)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				0	0
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$299,968,888,125	$308,578,128,418

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.

Since 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. While markets have rebounded, the pandemic has adversely impacted, and may continue to adversely impact, the Company's 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 the Company's financial statements in the areas of, among others, i) 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; and ii) investments: increased risk of loss on our investments due to default or deterioration in credit quality or value. The Company cannot predict what impact the COVID-19 pandemic will ultimately have on its businesses.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

(1) There has been no material change since December 31, 2021.

(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 twenty 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. For loan-backed and structured securities, the cost basis of the bond is written down to the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

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

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

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

The NAIC designations for non-agency residential mortgage-backed securities (“RMBS”), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of March 31, 2022 and December 31, 2021.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of March 31, 2022 and December 31, 2021

(7) There has been no material change since December 31, 2021.

(8) There has been no material change since December 31, 2021.

(9) There has been no material change since December 31, 2021.

(10) There has been no material change since December 31, 2021.

(11) There has been no material change since December 31, 2021.

(12) There has been no material change since December 31, 2021.

(13) There has been no material change since December 31, 2021.

(14) There has been no material change since December 31, 2021.

(15) There has been no material change since December 31, 2021.

(16) There has been no material change since December 31, 2021.

(17) There has been no material change since December 31, 2021.

(18) There has been no material change since December 31, 2021.

(19) There has been no material change since December 31, 2021.

(20) There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(21) There has been no material change since December 31, 2021.

(22) There has been no material change since December 31, 2021.

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.

During the first quarter of 2022, the Company determined that assumed reinsurance on Modified Guaranteed Life Insurance contracts were understated in the prior year by $16 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the first quarter of 2022.

During the fourth quarter of 2021, the Company determined that benefits on certain retirement contracts assumed from the Company's affiliate, The Prudential Life Insurance Company, LTD, were understated in prior periods by $88 million. A correction for this error was recorded directly through surplus on line 53 of the Summary of Operations during the fourth quarter of 2021, with a related adjustment of $22 million in deferred taxes reported through line 40, Change in Net Deferred Income Tax. In the first quarter of 2022, upon finalizing its broader assessment, the Company has concluded that the initial assessment of the error was overstated by $47 million. Therefore, an increase of $47 million has been recorded directly through surplus on line 53 of the Summary of Operations, with a related adjustment of $10 million in deferred taxes recorded through line 40, Change in Net Deferred Income Tax.

During the third quarter of 2021, the Company determined that MODCO reserve adjustments on reinsurance ceded related to Closed Block Contracts were overstated in the prior year by $11 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the third quarter of 2021.

During the second quarter of 2021, it was determined that reserves related to Group Annuity Contracts were understated in the prior year by $28 million. A correction related to the prior year was recorded through line 53 in the Summary of Operations during the second quarter of 2021.

During the second quarter of 2021, the Company determined that reserves for assumed Universal Life product were overstated, current federal income tax receivable was overstated, and net admitted deferred tax asset was understated in the prior year by $158 million, $14 million, and $23 million, respectively. A correction related to the prior year was recorded through lines 53 (net of tax $8 million), 40, and 41, in the Summary of Operations in 2021.

In the first quarter of 2021, the Company determined that common stocks, net admitted deferred tax asset and federal and foreign income taxes incurred were understated by $158 million, $23 million and $7 million, respectively, in the prior year. A correction related to the prior year was recorded through lines 38, 41 and 53, respectively, in the Summary of Operations in the first quarter of 2021.

There have been no material changes in the Company’s adoption of accounting guidance since December 31, 2021.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2021.

3B. Statutory Merger

There has been no material change since December 31, 2021.

3C. Assumption Reinsurance

There has been no material change since December 31, 2021.

3D. Impairment Loss

There has been no material change since December 31, 2021.

3E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

There has been no material change since December 31, 2021.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

(6) There has been no material change since December 31, 2021.

(7) There has been no material change since December 31, 2021.

(8) There has been no material change since December 31, 2021.

(9) There has been no material change since December 31, 2021.

5B. Debt Restructuring

There has been no material change since December 31, 2021.

5C. Reverse Mortgages

There has been no material change since December 31, 2021.

5D. Loan-Backed Securities

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

(2) As of March 31, 2022, the Company had no loan-backed securities, within the scope of SSAP No. 43R, “Loan-backed and Structured Securities” with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains (losses)" recorded in compliance with SSAP No. 43R for the three months ended March 31, 2022.

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
12668NAD9	$2,257,393	$2,250,583	$6,810	$2,250,583	$2,250,752	1Q22
17029PAA3	17,326,411	13,841,197	3,485,214	13,841,197	13,841,197	1Q22
32027NEE7	1,549,409	1,473,696	75,713	1,473,696	1,473,665	1Q22
368266AA0	28,089,705	10,982,920	17,106,785	10,982,920	12,043,087	1Q22
638728AA3	255,321	228,317	27,004	228,317	227,426	1Q22
68389FCT9	212,198	208,415	3,783	208,415	208,439	1Q22
84751PLP2	665,517	596,800	68,717	596,800	596,507	1Q22
Total	$50,355,954	$29,581,928	$20,774,026	$29,581,928	$30,641,073	

(4) As of March 31, 2022 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 ($407,953,596)
   2. 12 Months or Longer ($110,012,119)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $11,472,859,625
   2. 12 Months or Longer $949,231,066

NOTES TO FINANCIAL STATEMENTS

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of March 31, 2022 and December 31, 2021.

(2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of March 31, 2022. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of March 31, 2022. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

March 31, 2022	(1) Fair Value
1. Securities Lending:	
(a) Open	$4,375,445,217
(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	$4,375,445,217
(g) Securities Received	0
(h) Total Collateral Received	$4,375,445,217
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $4,212,888,640 as of March 31, 2022, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2021	(1) Fair Value
1. Securities Lending:	
(a) Open	$3,891,543,716
(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	$3,891,543,716
(g) Securities Received	0
(h) Total Collateral Received	$3,891,543,716
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $3,780,408,447 as of December 31, 2021, including the investment in NAIC Exempt (FNMA) pass-through securities.

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

(4) As of March 31, 2022, 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.

(5) Collateral Reinvestment

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

March 31, 2022	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	1,322,385,558	1,320,243,401
(c) 31 to 60 Days	351,688,712	351,587,650
(d) 61 to 90 Days	63,231,658	63,250,448
(e) 91 to 120 Days	176,584,344	176,744,336
(f) 121 to 180 Days	178,087,413	178,125,988
(g) 181 to 365 Days	361,394,042	360,915,369
(h) 1 to 2 years	1,072,918,549	1,062,024,416
(i) 2 to 3 years	615,674,720	609,736,208
(j) Greater than 3 years	92,272,761	90,260,824
(k) Subtotal	$4,234,237,757	$4,212,888,640
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,234,237,757	$4,212,888,640
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

NOTES TO FINANCIAL STATEMENTS

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At March 31, 2022, 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.

December 31, 2021		
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	819,241,764	827,131,870
(c) 31 to 60 Days	294,258,464	294,288,408
(d) 61 to 90 Days	441,796,371	442,032,753
(e) 91 to 120 Days	89,605,767	89,833,211
(f) 121 to 180 Days	152,052,459	152,348,118
(g) 181 to 365 Days	418,124,744	419,921,660
(h) 1 to 2 years	835,718,076	837,810,529
(i) 2 to 3 years	487,598,017	487,785,786
(j) Greater than 3 years	228,889,010	229,256,112
(k) Subtotal	$3,767,284,672	$3,780,408,447
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$3,767,284,672	$3,780,408,447
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2021, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(7) As of March 31, 2022, the Company has no securities lending transactions that extend beyond one year from the reporting date.

NOTES TO FINANCIAL STATEMENTS

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At March 31, 2022, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$6,660,667,818	XXX	XXX	XXX
Overnight	437,724,600	XXX	XXX	XXX
2 Days to 1 Week	437,724,600	XXX	XXX	XXX
>1 Week to 1 Month	437,724,600	XXX	XXX	XXX
>1 Month to 3 Months	421,565,700	XXX	XXX	XXX
>3 Months to 1 Year	0	XXX	XXX	XXX
> 1 Year	$0	XXX	XXX	XXX
b. Ending Balance				
Open - No Maturity	$5,209,037,553	XXX	XXX	XXX
Overnight	0	XXX	XXX	XXX
2 Days to 1 Week	0	XXX	XXX	XXX
>1 Week to 1 Month	421,565,705	XXX	XXX	XXX
>1 Month to 3 Months	0	XXX	XXX	XXX
>3 Months to 1 Year	0	XXX	XXX	XXX
> 1 Year	$0	XXX	XXX	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of March 31, 2022.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	XXX	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	XXX	XXX	XXX
3. Fair Value	$7,183,157,896	XXX	XXX	XXX
b. Ending Balance				
1. BACV	$5,000,988,053	XXX	XXX	XXX
2. Nonadmitted- Subset of BACV	$0	XXX	XXX	XXX
3. Fair Value	$5,710,274,095	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$0	$5,000,988,053	$0	$0
b. Bonds - FV	$0	$5,710,274,095	$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	$5,000,988,053	$0	$0
q. Total Assets- FV	$0	$5,710,274,095	$0	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$7,098,392,418	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$5,630,603,258	XXX	XXX	XXX
2. Securities (FV)	$0	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$5,630,603,258	$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	$5,630,603,258	$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	$5,209,037,553
b. 30 Days or Less	$421,565,705
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	$1,701,730,468	$1,698,973,803
b. 31 to 60 Days	$452,575,569	$452,445,516
c. 61 to 90 Days	$81,370,549	$81,394,730
d. 91 to 120 Days	$227,240,049	$227,445,937
e. 121 to 180 Days	$229,174,294	$229,223,929
f. 181 to 365 Days	$465,065,009	$464,449,023
g. 1 to 2 Years	$1,380,700,336	$1,366,681,068
h. 2 to 3 Years	$792,289,679	$784,647,622
i. > 3 Years	$118,742,501	$116,153,412

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$7,098,392,418	XXX	XXX	XXX
2. Securities Collateral (FV)	$0	XXX	XXX	XXX
b. Ending Balance				
1. Cash (Collateral - All)	$5,630,603,258	XXX	XXX	XXX
2. Securities Collateral (FV)	$0	XXX	XXX	XXX

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

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2022.

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2022.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2022.

5J. Real Estate

The Company has $28,537,000 of real estate classified as held-for-sale as of March 31, 2022 and did not recognize any impairment losses on this real estate for the three months ended March 31, 2022.

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

The Company has $4,597,523 of low-income housing tax credits ("LIHTC") and other tax benefits as of March 31, 2022. The Company has $230,364,546 of LIHTC property investments as of March 31, 2022. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 5 investments, 6-10 years – 3 investments, over 10 years – 0 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the three months ended March 31, 2022.

5L. Restricted Assets

There has been no material change since December 31, 2021.

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of March 31, 2022.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of March 31, 2022 and December 31, 2021 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	18	20	$92,124,361	$140,069,379	$94,002,540	$142,486,981
(2) LB&SS	13	15	32,233,753	35,094,400	33,873,354	36,185,945
(3) Preferred Stock	2	2	7,265,251	7,022,857	15,404,657	15,091,002
(4) Total	33	37	$131,623,365	$182,186,636	$143,280,551	$193,763,928

5P. Short Sales

There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the three months ended March 31, 2022 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	35	57
Aggregate amount of investment income	$23,003,276	$6,090,804

5R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not have any cash pool assets within the scope of SSAP No. 2R, "Cash, Cash Equivalents, Drafts, and Short-Term Investments" ("SSAP No. 2R"), that required disclosure as of March 31, 2022.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. There has been no material change since December 31, 2021.

6B. The Company recognized $0 and $39,318,738 impairment losses in its investments in joint ventures, partnerships and LLC's for the three months ended March 31, 2022 and the year ended December 31, 2021, respectively.

7. INVESTMENT INCOME

There has been no material change since December 31, 2021.

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2021. The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	03/31/2022			12/31/2021		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$2,247,792,135	$55,254,015	$55,254,015	$2,356,441,230	$98,979,414	$98,979,414
Liabilities	$234,500,000	$15,134,426	$15,134,426	$229,200,000	$20,565,426	$20,565,426
Swaps:						
Assets	37,871,209,699	3,077,772,054	3,294,903,725	37,669,882,368	3,549,211,307	4,115,115,450
Liabilities	22,864,669,760	1,198,064,238	1,225,840,292	26,109,910,280	1,673,524,935	1,640,825,030
Forwards:						
Assets	2,437,405,896	48,819,485	70,962,791	3,193,063,005	56,214,036	86,658,112
Liabilities	4,026,734,019	87,443,902	150,714,016	2,996,820,907	35,488,371	105,510,642
Futures:						
Assets	4,194,344,912	4,830,900	41,075,654	4,662,600,000	4,624,900	57,797,164
Liabilities	719,052,464	0	9,431,893	1,259,002,102	0	3,222,986
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	21	21	0	1	1
Totals:						
Assets	$46,750,752,642	$3,186,676,454	$3,462,196,185	$47,881,986,603	$3,709,029,657	$4,358,550,140
Liabilities	$27,844,956,243	$1,300,642,587	$1,401,120,648	$30,594,933,289	$1,729,578,733	$1,770,124,085

* Non-performance risk ("NPR") is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, "Fair Value Measurements," ("SSAP No. 100"), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company's net asset affiliated derivative position as a result of NPR consideration as of March 31, 2022 and December 31, 2021 was $21 and $1, respectively.

NOTES TO FINANCIAL STATEMENTS

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of March 31, 2022:

Fiscal Year	Premium Payments Due
2022	$13,565,500
2023	0
2024	24,876,750
2025	0
Thereafter	0
Total Future Settled Premiums	$38,442,250

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	$55,225,750	$980,257	$56,206,007
Current Year	$38,442,250	($14,154,396)	$24,287,854

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 since December 31, 2021.

Due to the understatement of benefits on certain retirement contacts assumed from the Company's affiliate, The Prudential Life Insurance Company, LTD, $9.8 million decrease in net admitted deferred tax asset was recorded through line 40, Change in Deferred Income tax, in 2022. Please refer to Note 2 for additional information.

Due to the understatement of assumed reinsurance on Modified Guaranteed Life Insurance contracts, $4.2 million of federal income tax expense was recorded to surplus through line 53 in 2022. Please refer to Note 2 for additional information.

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

10A. There has been no material change since December 31, 2021.

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

Please refer to Note 21C for information related to the transfer of assets and liabilities from an affiliate effective February 1, 2022 as a result of the Novation of certain Excluded Business contracts.

In the first quarter of 2022, the Company received a $17,082,836 capital contribution from its parent, Prudential Financial, Inc. ("PFI"), in the form of state tax credits. The Company, in turn, contributed $7,082,836 of state tax credits to its insurance subsidiary, Pruco Life Insurance Company, ("Pruco Life").

In the first quarter of 2022, the Company received fixed maturity securities from affiliates for $65,985,824, the fair value on the date of the transfer.

In the first quarter of 2022, the Company received mortgages from affiliates for $29,214,529, the fair value on the date of the transfer.

In the first quarter of 2022, the Company received derivative liabilities from affiliates for ($9,318,500), the fair value on the date of the transfer.

In the first quarter of 2022, the Company sold fixed maturity securities to affiliates for $54,867, the fair value on the date of the transfer.

In the first quarter of 2022, the Company received a $7,126,345 dividend from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

In the first quarter of 2022, the Company received a $150,000,000 dividend from its insurance subsidiary, PRIAC.

In the fourth quarter of 2021, the Company received a $450,747,519 capital contribution from its parent, PFI, in the form of cash and invested assets. The Company, in turn, contributed $450,747,519 of cash and invested assets to its insurance subsidiary, Pruco Life.

In the fourth quarter of 2021, the Company purchased fixed maturity securities from affiliates for $264,554,587, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the fourth quarter of 2021, the Company purchased mortgages from affiliates for $184,525,228, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased equity securities from affiliates for $10,000,000, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased other invested assets from affiliates for $7,735,767, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company purchased derivatives from affiliates for $5,391,484, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company transferred fixed maturity securities to affiliates for $114,172,985, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company sold mortgages to affiliates for $74,206,620, the fair value on the date of the transfer.

In the fourth quarter of 2021, the Company received a $5,609,277 dividend from its insurance subsidiary, PLIC.

In the third quarter of 2021, the Company received a $3,813,369,493 capital contribution from its parent, PFI, in the form of cash and invested assets. The Company, in turn, contributed $3,813,369,493 of cash and invested assets to its insurance subsidiary, Pruco Life.

In the third quarter of 2021, the Company sold fixed maturity securities to affiliates for $3,353,768,893, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold mortgages to affiliates for $1,967,859,526, the fair value on the date of the transfer.

In the third quarter of 2021, the Company transferred other invested assets to an affiliate for $99,315,991, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold derivative securities to affiliates for $37,482,713, the fair value on the date of the transfer.

In the third quarter of 2021, the Company sold equity securities to an affiliate for $3,520,100, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased fixed maturity securities from affiliates for $3,118,652,946, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased mortgages from affiliates for $1,784,873,648, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased fixed maturity securities from affiliates for $85,820,556, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased other invested assets from an affiliate for $60,179,348, the fair value on the date of the transfer.

In the third quarter of 2021, the Company purchased derivative securities from affiliates for $7,646,299, the fair value on the date of the transfer.

In the third quarter of 2021, the Company received a $14,113,264 dividend from its insurance subsidiary, PLIC.

In the second quarter of 2021, the Company purchased derivative securities from an affiliate for $3,438,000, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased equity securities from an affiliate for $3,050,578, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased fixed maturity securities from an affiliate for $4,792,420, the fair value on the date of the transfer.

In the second quarter of 2021, the Company purchased fixed maturity securities from an affiliate for $71,895,846, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $203,181,715, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $77,221,407, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold fixed maturity securities to an affiliate for $65,889,264, the fair value on the date of the transfer.

In the second quarter of 2021, the Company sold mortgages to an affiliate for $176,904,412, the fair value on the date of the transfer.

In the second quarter of 2021, the Company received a $955,771 dividend from its insurance subsidiary, PLIC.

NOTES TO FINANCIAL STATEMENTS

In the first quarter of 2021, the Company purchased mortgages from an affiliate for $112,408,378, the fair value on the date of the transfer.

In the first quarter of 2021, the Company sold fixed maturity securities to an affiliate for $142,422,601, the fair value on the date of the transfer.

In the first quarter of 2021, the Company received a $14,187,045 dividend from its insurance subsidiary, PLIC.

In the first quarter of 2021, the Company received a $14,900,000 capital contribution from its parent, 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.

In February, 2021, the Company recorded a $100,000,000 payable as of December 31, 2020, for a capital contribution to its insurance subsidiary, Pruco Life. The capital contribution was received by Pruco Life prior to March 1, 2021.

10C. There has been no material change since December 31, 2021.

10D. At March 31, 2022, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $355,732,462, and a "Payable to parents, subsidiaries and affiliates" of $277,380,771. 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, 2021.

10F. There has been no material change since December 31, 2021.

10G. There has been no material change since December 31, 2021.

10H. There has been no material change since December 31, 2021.

10I. There has been no material change since December 31, 2021.

10J. There has been no material change since December 31, 2021.

10K. There has been no material change since December 31, 2021.

10L. There has been no material change since December 31, 2021.

10M. There has been no material change since December 31, 2021.

10N. There has been no material change since December 31, 2021.

10O. There has been no material change since December 31, 2021.

11. DEBT

11A. There has been no material change since December 31, 2021.

11B. FHLB (Federal Home Loan Bank) Agreements

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

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of March 31, 2022, the 5% limitation equates to a maximum amount of pledged assets of $8,149,943,136 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $7,327,671,218 of which $1,047,125,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY’s discretion and to the availability of qualifying assets at the Company.

As of March 31, 2022, the Company had pledged assets with a fair value of $1,220,873,623 supporting aggregate outstanding collateralized funding agreements. As of March 31, 2022, outstanding funding agreements, totaling $1,047,125,000 are included in “Policyholders’ account balances.” The fair value of qualifying assets that were available to the Company but not pledged amounted to $3,392,369,947 as of March 31, 2022.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

03/31/2022

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$33,384,200	33,384,200	0
Activity Stock	$47,120,700	47,120,700	0
Excess Stock	$0	0	0
Aggregate Total	$80,504,900	$80,504,900	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$7,327,671,218	XXX	XXX

12/31/2021

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$33,384,200	33,384,200	0
Activity Stock	$47,120,700	47,120,700	0
Excess Stock	$0	0	0
Aggregate Total	$80,504,900	$80,504,900	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,859,328,362	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$33,384,200	$0	$33,384,200	$0	$0	$0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2022

1. Total General and Separate Accounts as of 03/31/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,220,873,623	$1,216,952,635	$1,047,125,000

2. General Account as of 03/31/2022

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,220,873,623	$1,216,952,635	$1,047,125,000

3. Separate Accounts as of 03/31/2022

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

4. Total General and Separate Accounts as of 12/31/2021

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$1,208,812,986	$1,153,684,880	$1,047,125,000

b. Maximum Amount Pledged during period ended March 31, 2022

1. Total General and Separate Accounts as of 03/31/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,220,873,623	$1,216,952,635	$1,047,125,000

NOTES TO FINANCIAL STATEMENTS

2. General Account as of 03/31/2022

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,220,873,623	$1,216,952,635	$1,047,125,000

3. Separate Accounts as of 03/31/2022

	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 12/31/2021

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$2,179,340,079	$2,046,310,945	$1,782,125,000

(4) Borrowing from FHLB

a. Amount as of March 31, 2022

03/31/2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$1,047,125,000	1,047,125,000	0	1,050,092,581
Other	$0	0	0	XXX
Aggregate Total	$1,047,125,000	$1,047,125,000	$0	$1,050,092,581

12/31/2021

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$1,047,125,000	1,047,125,000	0	1,050,204,566
Other	$0	0	0	XXX
Aggregate Total	$1,047,125,000	$1,047,125,000	$0	$1,050,204,566

b. Maximum Amount during period ended March 31, 2022

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$1,047,125,000	1,047,125,000	0
Other	$0	0	0
Aggregate Total	$1,047,125,000	$1,047,125,000	$0

c. FHLB - Prepayment Obligations as of March 31, 2022

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

NOTES TO FINANCIAL STATEMENTS

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

A. The Company has funded and non-funded non-contributory defined benefit pension plans (“Pension Benefits”), which cover substantially all of its employees. For some employees, benefits are based on final average earnings and length of service (the "traditional formula"), while benefits for other employees are based on an account balance that takes into consideration age, length of service and earnings during their career (the "cash balance formula").

The Company provides certain health care and life insurance benefits for its retired employees, their beneficiaries and covered dependents (“Other Postretirement Benefits”). The health care plan is contributory; the life insurance plan is non-contributory. Substantially all of the Company’s U.S. employees may become eligible to receive certain other postretirement 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.

(1) - (3) There has been no material change since December 31, 2021.

(4) Net periodic benefit cost included in “Other expenses” in the Company’s Statements of Operations and Changes in Capital and Surplus as of March 31, 2022 and December 31, 2021 includes the following components:

Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021
a.	Service cost	$62,187,406	$252,914,056	$2,838,876	$23,522,523	$12,043,000	$43,118,000
b.	Interest cost	$91,305,286	$339,323,145	$11,488,453	$46,604,293	$230,000	$578,000
c.	Expected return on plan assets	($215,534,396)	($804,354,070)	($26,203,838)	($99,596,400)	$1,264,000	$373,829
d.	Transition asset or obligation	$0	$0	$0	$0	$0	$0
e.	Gains and losses	$45,964,413	$301,446,839	$1,143,842	$18,698,715	$0	$581,000
f.	Prior service cost or credit	$1,456,533	$5,826,129	($2,127,999)	$15,721,371	$0	$0
g.	Gain or loss recognized due to a settlement or curtailment	$1,400,000	$912,826	$0	$6,867	$0	$0
h.	Total net periodic benefit cost	($13,220,758)	$96,068,925	($12,860,666)	$4,957,369	$13,537,000	$44,650,829

A. (5) - (18) There has been no material change since December 31, 2021.

B. There has been no material change since December 31, 2021.

C. There has been no material change since December 31, 2021.

D. There has been no material change since December 31, 2021.

E. There has been no material change since December 31, 2021.

F. There has been no material change since December 31, 2021.

G. There has been no material change since December 31, 2021.

H. There has been no material change since December 31, 2021.

I. There has been no material change since December 31, 2021.

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

13A. There has been no material change since December 31, 2021.

13B. There has been no material change since December 31, 2021.

13C. New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company’s surplus or net gain from operations as of the preceding December 31. As of December 31, 2021, the Company’s statutory surplus was $19,122,935,827. For the year-ended, December 31, 2021, the Company’s net gain from operations was $963,490,412. See Note 13(D) for dividends that were paid during the periods ending March 31, 2022 and December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

13D. In March 2022, the Company paid an ordinary dividend of $139,634,192 to its parent, PFI. The dividend was recorded as dividend to stockholders.

In December 2021, the Company paid an ordinary dividend of $1,100,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

13E. There has been no material change since December 31, 2021.

13F. There has been no material change since December 31, 2021.

13G. There has been no material change since December 31, 2021.

13H. There has been no material change since December 31, 2021.

13I. There has been no material change since December 31, 2021.

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $3,001,938,160 and $3,930,722,748 as of March 31, 2022 and December 31, 2021, respectively.

13K. There has been no material change since December 31, 2021.

13L/M. There has been no material change since December 31, 2021.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

(1)/(2) In accordance with SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R"), the following provides detailed information regarding each of the Company's guarantee agreements, including the nature of the guarantee, the ultimate impact to the financial statements, the current status of the payment or performance risk, the maximum potential of future payments that could be required, the current carrying value of the liability, and the nature of any recourse provisions. In addition, the table following the descriptions summarizes key information about each guarantee.

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of March 31, 2022 and December 31, 2021, the tangible net worth of Pru Funding was $36,085,977 and $34,553,601, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from the Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $0 as of March 31, 2022. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of March 31, 2022 and December 31, 2021, the net capital of Pruco Securities was $146,292,931 and $126,398,208, respectively. On March 20, 2015, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

4) Prudential Assigned Settlement Services Corporation ("PASS Corp"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements. The Company guarantees the payment obligations of PASS Corp owing to claimants under these assignment agreements. PASS Corp purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PASS Corp's assignment agreements in its own reserves. There are no current remaining policyholder obligations held by PASS Corp related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

5) Prudential Structured Settlement Company ("PSSC"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements or by assuming obligations under previously executed assignment agreements. The Company guarantees the payment obligations of PSSC owing to claimants under these assignment agreements. PSSC purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PSSC's assignment agreements in its own reserves. There are no current remaining obligations held by PSSC related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

6) The Company's ERISA Separate Accounts are managed by the following affiliates: Prudential Investment Management, Inc., Quantitative Management Associates LLC, Prudential Private Placement Investors, L.P., Jennison Associates LLC, and Prudential Mortgage Capital Company, LLC (collectively, the "Advisor Affiliates"). Under ERISA guidelines, the Advisor Affiliates are required to obtain a financial performance bond to protect the plan assets from loss due to fraud or dishonesty. In lieu of purchasing an external financial performance bond, the Company has provided a guarantee to the Advisor Affiliates to protect the plan assets from any loss due to fraud or dishonesty. The guarantee creates no additional risk to the Company from loss or fraud since the Company would retain the same risk under ERISA's fiduciary standards. Agreement to be terminated as

NOTES TO FINANCIAL STATEMENTS

part of Great-West Life & Annuity Insurance Company ("Great-West") transaction. Please refer to Note 21C for details on the transaction.

7) E. 22nd Street SSGA Venture LLC is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Prudential Annuities Life Assurance Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The Company's maximum potential exposure under this guarantee is $225,000,000. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 5, 2025.

8) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of March 31, 2022.

9) Metro Retail is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, CITIZENS, N. A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 20, 2024.

10) Thurloe Commercial Guernsey Limited is a real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Aareal Bank AG. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/ losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 24, 2023.

11) The Company is the sole member of GA 1600 Commons LLC. GA 1600 Commons LLC has issued a guarantee in relation to the acquisition of 1600 Commons, a real estate investment directly owned by GA 1600 Commons LLC. The guarantee is issued to the senior mortgage lender, New York Life Insurance Company. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the terms of the mortgage, which has a debt maturity of July 10, 2027.

12) PLIC, a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,068,919,537 as of March 31, 2022, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

13) The Company has entered into a joint venture agreement relating to Gibraltar BSN Holdings SDN BHD (the "JV") with its joint venture partner setting out their respective rights and obligations with respect to the JV. Pursuant to the joint venture agreement, the Company and its joint venture partner have agreed to contribute additional capital to the JV, based on their respective ownership percentages in the JV, if determined by the JV's Board of Directors to be necessary to (i) fund payments under the agreement pursuant to which the JV acquired an insurance operating subsidiary, (ii) comply with applicable law concerning minimum capital, solvency or similar requirements, or (iii) execute the business plan or capital plan of the JV or for any other reasonable business purpose, provided that until approximately year end 2023 such contributions under this clause (iii) are limited to each party's pro-rata share of 188.4 million Malaysian Ringgit. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

14) The Company has entered into a joint venture agreement relating to Pramerica Fosun Life Insurance Co., Ltd. (the "JV") with its joint venture partner setting out their respective rights and obligations with respect to the JV. Pursuant to the joint venture agreement, the Company and its joint venture partner have agreed to contribute additional capital to the JV, based on their respective ownership percentages in the JV, if (i) the JV's solvency margin ratio falls below the minimum ratio required by applicable law or regulation (or additional capital is otherwise required to comply with applicable laws or regulatory requirements) or a higher ratio is agreed upon by the parties or (ii) an increase in the JV's capital is unanimously agreed upon by the Board of Directors of the JV. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$0	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2015 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	$225,000,000	No payments required since inception.
8	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
9	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
10	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
11	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
12	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,068,919,537	No payments required since inception.
13	Guarantee related to Gibraltar BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
14	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

(a) Liability recognition not required for guarantees made on behalf of wholly owned insurance or non-insurance subsidiaries.
(b) No limitation on the maximum potential future payments under guarantee.
(c) No current remaining obligations are held by the supported entity related to assignment agreements.
(d) The separate account is not a separate legal entity from the Company.

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the company could be required to make as of March 31, 2022	$3,293,919,537
b.	Current liability recognized in financial statements as of March 31, 2022:	
	Noncontingent liabilities	$0
	Contingent Liabilities	$0
c.	Financial Statement impact as of March 31, 2022 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$3,293,919,537
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$3,293,919,537

14B. Assessments

There has been no material change since December 31, 2021.

14C. Gain Contingencies

There has been no material change since December 31, 2021.

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

There has been no material change since December 31, 2021.

14E. Joint and Several Liability

There has been no material change since December 31, 2021.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2021.

(2) Other Contingencies

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

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

See the Company's Annual Statement for 2021 for a description of specific legal and regulatory matters. There have been no material changes to the matters described therein.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

15A. Lessee Operating Lease:

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

15B. Lessor Leases:

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of March 31, 2022 and December 31, 2021, these commitments were $5,539,953,595 and $5,233,897,151, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $2,509,642,177 and $1,934,642,177 at March 31, 2022 and December 31, 2021, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of March 31, 2022 and December 31, 2021 financial guarantees issued by the Company were $82,718,636,629 and $81,984,041,151 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At March 31, 2022 and December 31, 2021, such contracts in force carried a total guaranteed value of $82,718,636,629 and $81,984,041,151, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $82,371,607,916 and $83,609,393,341 at March 31, 2022 and December 31, 2021, respectively.

NOTES TO FINANCIAL STATEMENTS

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

17A. Transfers of Receivables Reported as Sales

There has been no material change since December 31, 2021.

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 $4,375,445,217 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 $4,257,311,154. A liability to return capital received of $4,375,445,217 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $2,867,369,322 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $2,805,393,017. A liability to return capital received of $2,897,039,769 is included in “From Separate Accounts Statements". Additionally, assets and a cash collateral liability of $9,350,564 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of March 31, 2022.

(4) As of March 31, 2022, 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 $4,375,445,217 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 $4,257,311,154. A liability to return capital received of $4,375,445,217 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of March 31, 2022.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of March 31, 2022.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designation of 3 or below or unrated, sold during the three months ended March 31, 2022 and reacquired within 30 days of the sale date.

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

18A. There has been no material change since December 31, 2021.

18B. There has been no material change since December 31, 2021.

18C. There has been no material change since December 31, 2021.

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

As of March 31, 2022, there were direct premiums of $44,150,430 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of March 31, 2022 and December 31, 2021, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

The majority of the Company’s derivative positions are traded in the OTC derivative market and are classified within Level 2 in the fair value hierarchy. OTC derivatives classified within Level 2 are valued using models that utilize actively quoted or observable market input 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, 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 the secured overnight financing rate ("SOFR"), 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 after taking into account of collateral.

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of March 31, 2022:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at Fair Value					
Bonds:					
U.S. Governments	0	3,531,971	0	0	3,531,971
Industrial and Misc	388,964,892	0	8,960,850	0	397,925,742
Total Bonds	$388,964,892	$3,531,971	$8,960,850	$0	$401,457,713
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	885,416,280	0	0	885,416,280
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$885,416,280	$0	$0	$885,416,280
Preferred Stock:					
Industrial and Misc	0	0	99,965,877	0	99,965,877
Total Preferred Stocks	$0	$0	$99,965,877	$0	$99,965,877
Common Stock:					
Industrial and Misc	79,179,869	83,816,872	159,471,440	0	322,468,181
Total Common Stocks	$79,179,869	$83,816,872	$159,471,440	$0	$322,468,181
Derivative Assets:					
Currency Swaps	0	183,241,303	0	0	183,241,303
Interest Rate Swaps	0	2,074,921,560	0	0	2,074,921,560
Total Return Swaps	0	17,772,901	0	0	17,772,901
Options	0	48,602,688	6,651,326	0	55,254,014
Credit Default Swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency Forwards	0	32,707,464	0	0	32,707,464
Total Derivative Assets	$0	$2,357,245,916	$6,651,326	$0	$2,363,897,242
Separate Account Assets (a)	$11,864,587,802	$74,023,429,356	$1,264,572,513	$25,807,424,550	$112,960,014,221
Total Assets at Fair Value	$12,332,732,563	$77,353,440,395	$1,539,622,006	$25,807,424,550	$117,033,219,514
Liabilities at Fair Value					
Derivative Liabilities:					
Currency Swaps	0	27,161,148	0	0	27,161,148
Interest Rate Swaps	0	1,021,057,207	0	0	1,021,057,207
Total Return Swaps	0	24,054,641	0	0	24,054,641
Options	0	15,134,426	0	0	15,134,426
Credit Default Swaps	0	0	0	0	0
Forwards	0	0	0	0	0
Currency Forwards	0	32,376,839	0	0	32,376,839
Prudential Global Funding Non-Performance Risk (b)	0	21	0	0	21
Total Derivative Liabilities	$0	$1,119,784,282	$0	$0	$1,119,784,282
Total Liabilities at Fair Value	$0	$1,119,784,282	$0	$0	$1,119,784,282

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of March 31, 2022, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $21 increase in value.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of March 31, 2022:

a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at March 31, 2022.

	Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 03/31/2022
a. Bonds:										
Industrial and Misc	$7,956,794	$7,433,189	$0	($6,042,058)	($359,778)	$0	$0	($27,297)	$0	$8,960,850
Preferred Stock:										
Industrial and Misc	98,701,136	0	0	0	(4,584,187)	15,306,547	0	(9,457,619)	0	$99,965,877
Common Stock:										
Industrial and Misc	194,042,987	0	0	(560,571)	(632,306)	0	0	(33,378,670)	0	$159,471,440
Derivatives (net)	6,166,414	0	0	0	484,912	0	0	0	0	$6,651,326
Separate Accounts Assets (a)	1,294,818,048	0	0	2,676,176	(48,855,072)	41,590,450	0	(22,857,647)	(2,799,442)	$1,264,572,513
Total Assets	**$1,601,685,379**	**$7,433,189**	**$0**	**($3,926,453)**	**($53,946,431)**	**$56,896,997**	**$0**	**($65,721,233)**	**($2,799,442)**	**$1,539,622,006**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of March 31, 2022, there were no significant transfers into or out of level 3.

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

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of March 31, 2022:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$99,226,608,987	$97,872,629,644	$358,608,790	$95,365,866,516	$3,502,133,681	$0	$0
Unaffiliated Preferred Stock	166,892,567	159,624,164	0	46,969,856	119,922,711	0	0
Unaffiliated Common Stock	322,468,175	322,468,175	79,179,869	83,816,872	159,471,434	0	0
Mortgage Loans	21,019,891,850	21,337,069,134	0	0	21,019,891,850	0	0
Real Estate	555,833,750	383,299,052	0	0	555,833,750	0	0
Contract Loans	1,798,384,066	1,798,384,066	0	0	1,798,384,066		0
Cash, Cash Equivalents, Short-Term Investments	3,832,309,743	3,825,863,000	317,445,920	3,204,743,081	310,120,742	0	0
Derivative Financial Instruments	3,462,196,184	3,186,676,454	41,075,654	3,414,469,204	6,651,326	0	0
Other Invested Assets	103,243,345	85,572,506	0	74,748,819	28,494,526	0	0
Separate Accounts	$159,372,476,403	$159,490,768,533	$11,869,797,162	$110,671,518,443	$11,023,736,248	$25,807,424,550	$0
Liabilities:							
Deposit-Type Contracts	$15,978,060,339	$16,027,161,208	$0	$13,758,626,833	$2,219,433,506	$0	$0
Notes Payable and Other Borrowings	65,189,364	65,189,364	0	65,189,364	0	0	0
Securities Sold Under Agreement to Repurchase	5,630,603,258	5,630,603,258	0	5,630,603,258	0	0	0
Cash Collateral Held for Loaned Securities	4,375,445,217	4,375,445,217	0	4,375,445,217	0	0	0
Derivative Financial Instruments	1,401,120,648	1,300,642,587	9,431,893	1,391,688,755	0	0	0
Separate Account Liabilities-Investment Contracts	$104,447,009,003	$104,518,056,046	$0	$31,062,564,631	$73,384,444,372	$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 relative strength of the underlying collateral, 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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of March 31, 2022.

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, 2021.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2021.

21C. Other Disclosures and Unusual Items

Effective January 1, 2022, the Company reinsured a closed block of Variable Universal Life (VUL) business to Lotus Reinsurance Company Ltd. (Lotus Re), an affiliated Class E Bermuda insurance company. During the first quarter, PFI has repositioned Lotus Re from being a wholly owned subsidiary of Prudential Insurance to being a wholly owned subsidiary of Prudential International Insurance Holdings (PIIH). On the effective date of the reinsurance agreement, the Company ceded to Lotus Re approximately $2.2 billion in general account reserves under coinsurance and approximately $12.3 billion in separate account reserves under modified coinsurance (Modco). For the Modco component of the reinsurance agreement, the initial Modco transaction was reported on a net basis in the Company's financial statements.

On July 21, 2021, PFI entered into an agreement with Great-West pursuant to which PFI agreed to sell to Great-West its Full Service Retirement business written by the Company and its Connecticut subsidiary, PRIAC, primarily through a combination of (i) the sale of all outstanding equity interests of certain legal entities, including PRIAC; (ii) the ceding of certain insurance policies through reinsurance; and (iii) the sale, transfer and/ or novation of certain in-scope contracts and brokerage accounts. The transaction closed effective April 1, 2022, after receiving all regulatory approvals and satisfying all customary closing conditions. The Company expects to record a gain on the transaction to be reflected in the second quarter 2022 financial statements.

The agreement pertains exclusively to the Full-Service business written by the Company and PRIAC and therefore excludes any contractual rights and obligations, assets, liabilities and surplus associated with any non-Full-Service business written by the Company and PRIAC (the "Excluded Business"). This population of Excluded Business primarily consists of the Company's and PRIAC's Institutional Investment Products which includes Longevity Risk Transfer ("LRT" business) products, Guaranteed Cost and Pripar contracts ("PRT" business) and certain separate accounts.

In order to exclude these assets from the sale of PRIAC, PRIAC novated to the Company, through assumption reinsurance, the rights and obligations, assets, liabilities and surplus associated with any Excluded Business prior to the close of the sale. The LRT Excluded Business was novated effective December 31, 2021. The impact of the novation on the Company was an increase in assets of $258.6M, an increase in liabilities of $257.3M and an increase in surplus of $1.3M. The PRT and separate account components of the Excluded Business novated effective December 31, 2021 subsequent to all necessary policyholder and regulator approvals .The impact that PRT and separate account novation had on the Company upon novation in 2022 is an increase in assets of $6,834.5M, an increase in liabilities of $6,769.1M and an increase in surplus of $65.4M

There have been no other material changes since December 31, 2021

NOTES TO FINANCIAL STATEMENTS

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2021.

21E. State Transferable and Non-transferable Tax Credits

There has been no material change since December 31, 2021.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of March 31, 2022.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$65,218,198	$65,218,198	$119,224,865	$182,027
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$65,218,198	$65,218,198	$119,224,865	$182,027

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, 2021.

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2021.

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

There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through May 12, 2022 for the statutory statement issued May 15, 2022.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through May 12, 2022 for the statutory statement issued May 15, 2022.

Please see Note 21C for information related to the sale of its subsidiary, PRIAC, that transpired on April 1, 2022.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

There has been no material change since December 31, 2021.

Section 2 - Ceded Reinsurance Report - Part A

There has been no material change since December 31, 2021.

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, 2021 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, 2022 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?

$125,000,000

23B. Uncollectible Reinsurance

There has been no material change since December 31, 2021.

23C. Commutation of Reinsurance

There has been no material change since December 31, 2021.

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

There has been no material change since December 31, 2021.

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

There has been no material change since December 31, 2021.

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, 2021.

23H. Reinsurance Credit

There has been no material change since December 31, 2021.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. There has been no material change since December 31, 2021.

24B. There has been no material change since December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

24C. The amount of group life net premiums written by the Company for the period ended March 31, 2022 that are subject to retrospective rating features was $365,557,718. This represented 72% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended March 31, 2022 that are subject to retrospective rating features was $10,514,805. This represented 2% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2021.

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

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended March 31, 2022.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Please see Note 36 in the Company's Annual Statement for 2021.

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2021.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2021.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2021.

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2021.

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2021.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) There has been no material change since December 31, 2021.

(2) There has been no material change since December 31, 2021.

(3) There has been no material change since December 31, 2021.

(4) There has been no material change since December 31, 2021.

(5) There has been no material change since December 31, 2021.

(6) The Company had no change in life or annuity reserves due to a change in valuation basis as of March 31, 2022.

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	$83,216,392	$0	$0	$83,216,392	0.9 %
	b. At book value less current surrender charge of 5% or more	72,809,920	0	0	72,809,920	0.8 %
	c. At fair value	0	0	1,892,196,635	1,892,196,635	20.7 %
	d. Total with market value adjustment or at fair value (total of a through c)	156,026,312	0	1,892,196,635	2,048,222,947	22.4 %
	e. At book value without adjustment (minimal or no charge or adjustment)	2,268,089,498	0	0	2,268,089,498	24.8 %
(2)	Not subject to discretionary withdrawal	4,823,889,034	0	343,310	4,824,232,344	52.8 %
(3)	Total (gross: direct + assumed)	7,248,004,844	0	1,892,539,945	9,140,544,789	100.0 %
(4)	Reinsurance ceded	697,614	0	0	697,614	
(5)	Total (net) (3) - (4)	$ 7,247,307,230	$ 0	$ 1,892,539,945	$ 9,139,847,175	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$12,707,180	$0	$0	$12,707,180	

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	$7,231,504,426	$1,532,455,096	$0	$8,763,959,522	6.8 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
	c. At fair value	0	1,371,493,043	35,162,957,255	36,534,450,298	28.2 %
	d. Total with market value adjustment or at fair value (total of a through c)	7,231,504,426	2,903,948,139	35,162,957,255	45,298,409,820	35.0 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,864,132,138	11,391,689	0	1,875,523,827	1.4 %
(2)	Not subject to discretionary withdrawal	26,757,807,208	55,680,578,926	0	82,438,386,134	63.6 %
(3)	Total (gross: direct + assumed)	35,853,443,772	58,595,918,754	35,162,957,255	129,612,319,781	100.0 %
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net) (3) - (4)	$ 35,853,443,772	$58,595,918,754	$ 35,162,957,255	$129,612,319,781	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within 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	3,118,588,814	0	7,193,756,698	10,312,345,512	37.0 %
d.	Total with market value adjustment or at fair value (total of a through c)	3,118,588,814	0	7,193,756,698	10,312,345,512	37.0 %
e.	At book value without adjustment (minimal or no charge or adjustment)	6,912,784,035	0	0	6,912,784,035	24.9 %
(2)	Not subject to discretionary withdrawal	10,623,039,958	0	0	10,623,039,958	38.1 %
(3)	Total (gross: direct + assumed)	20,654,412,807	0	7,193,756,698	27,848,169,505	100.0 %
(4)	Reinsurance ceded	4,627,251,599	0	0	4,627,251,599	
(5)	Total (net) (3) - (4)	$ 16,027,161,208	$ 0	$ 7,193,756,698	$ 23,220,917,906	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$0	$0	$0	$0	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$42,965,367,918
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	135,383,084
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,027,161,208
(4)	Subtotal	59,127,912,210
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	95,651,415,954
(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	7,193,756,698
(11)	Subtotal	102,845,172,652
(12)	Combined Total	$161,973,084,862

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There has been no material change since December 31, 2021.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of March 31, 2022:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	10,884,496	10,863,572
(3) Ordinary - Renewal Business	2,786,271,483	2,786,736,833
(4) Credit Life	0	0
(5) Group Life	294,982,315	294,982,315
(6) Group Annuity	750,598,313	750,598,313
(7) Total	$3,842,736,607	$3,843,181,033

NOTES TO FINANCIAL STATEMENTS

35. SEPARATE ACCOUNTS

35A. There has been no material change since December 31, 2021.

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 03/31/2022	$0	$212,148,741	$749,751,062	$2,169,486,973	$3,131,386,776
Reserves as of 03/31/22					
(2) For accounts with assets at:					
a. Fair Value	0	13,715,838,870	0	80,271,403,396	$93,987,242,266
b. Amortized Cost	0	27,936,854,470	18,835,126,465	0	$46,771,980,935
c. Total Reserves	$0	$41,652,693,340	$18,835,126,465	$80,271,403,396	$140,759,223,201
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$0	$2,892,467,943	$34,677,406	$0	$2,927,145,349
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	1,868,703,841	0	80,271,060,086	$82,139,763,927
4. At book value without market value adjustment and with current surrender charge less than 5%	0	11,391,689	0	0	$11,391,689
5. Subtotal	$0	$4,772,563,473	$34,677,406	$80,271,060,086	$85,078,300,965
b. Not subject to discretionary withdrawal:	0	36,880,129,867	18,800,449,059	343,310	$55,680,922,236
c. Total	$0	$41,652,693,340	$18,835,126,465	$80,271,403,396	$140,759,223,201

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)	$3,071,316,776
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$1,406,238,204
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	$1,665,078,572
(2)	Reconciling Adjustments		($3,920,379,146)
	Reconiling amount: Impact of expense allowance and other transfers to/(from) Separate Account Statement ceded/assumed on General Account Statement Summary of Operations Line 26 in conjunction with Modco Agreement. Additionally, for separate account assets subject to the novation disclosed in Note 21C, the transfer to the general account is offset by the impact of the novation to Prudential Insurance.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:		
	(1c) + (2) = (Page 4, Line 26)		($2,255,300,574)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There has been no material change since December 31, 2021.

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]

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. 12/31/2021

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
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 Select Strategies LLC	Newark, NJ				YES
PGIM Private Placement Investors, L.P.	Newark, NJ				YES
PGIM Quantitative Solutions LLC	Newark, NJ				YES
PGIM Wadhwani LLP	London, United Kingdom				YES
PGIM Limited	London, United Kingdom				YES
PGIM Real Estate (UK) Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES
Montana Capital Partners AG	Switzerland				YES
PGIM Custom Harvest LLC	Delaware				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Subject to repurchase agreements $5,000,988,053; Letter stock or securities restricted as to sale-excluding FHLB Capital Stock $310,658,479; FHLB Capital Stock $80,504,900; On deposit with states $5,212,939; Pledged as collateral-excluding collateral pledged to an FHLB $699,059,451; Pledged as collateral to FHLB-including assets backing funding agreements $1,216,952,635.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 846,415,244

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 2,439,206,508	$ 2,457,422,373
14.22 Preferred Stock	$ 171,259	$ 171,259
14.23 Common Stock	$ 12,736,150,773	$ 12,008,389,337
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 3,681,880,217	$ 3,783,498,339
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 18,857,408,757	$ 18,249,481,308
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. ..... $ 4,212,888,640

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 4,234,237,757

16.3 Total payable for securities lending reported on the liability page. ..... $ 4,375,445,217

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 Ave, Kansas City, MO 64105
Northern Trust Company	50 S. LaSalle St., Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

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	5493009SX8QJBZYIGB87	SEC	DS

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

18.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of March 31st, 2022) with an aggregate statement value of approximately 1.25% of qualifying assets, have not been filed with the SVO.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 3,192,096,583
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 18,144,972,551
	1.14 Total Mortgages in Good Standing	$ 21,337,069,134
	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	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	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)	$ 21,337,069,134
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	95.718 %
	2.2 A&H cost containment percent	0.004 %
	2.3 A&H expense percent excluding cost containment expenses	29.952 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company Ltd.	BMU	CO/I	OL	Unauthorized		
00000	AA-3191481	01/01/2022	Lotus Reinsurance Company Ltd.	BMU	MCO/I	OL	Unauthorized		
66346	58-0828824	01/01/2022	Munich American Reassurance Company	GA	OTH/G	SLEL	Authorized		
00000	AA-1128001	01/01/2022	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126006	01/01/2022	Lloyd's Syndicate number 4472	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120075	01/01/2022	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126004	01/01/2022	Lloyd's Syndicate number 4444	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120055	01/01/2022	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120104	01/01/2022	Lloyd's Syndicate number 2012	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120086	01/01/2022	Lloyd's Syndicate number 4141	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126005	01/01/2022	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120085	01/01/2022	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120064	01/01/2022	Lloyd's Syndicate number 1919	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120116	01/01/2022	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120181	01/01/2022	Lloyd's Syndicate number 5886	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120084	01/01/2022	Lloyd's Syndicate number 1955	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120082	01/01/2022	Lloyd's Syndicate number 3010	GBR	OTH/G	SLEL	Authorized		
00000	AA-1128010	01/01/2022	Lloyd's Syndicate number 2010	GBR	OTH/G	SLEL	Authorized		
00000	AA-1120096	01/01/2022	Lloyd's Syndicate number 1880	GBR	OTH/G	SLEL	Authorized		
00000	AA-1126510	01/01/2022	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	Authorized		
00000	AA-1128003	01/01/2022	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	12,006,356	2,516,082	5,506,808	7,116,247	27,145,492	139,958
2.	Alaska AK	L	1,514,854	623,312	711,144	5,879,292	8,728,601	58,944
3.	Arizona AZ	L	16,626,452	45,148,859	8,363,492	87,401,620	157,540,424	983,105
4.	Arkansas AR	L	6,238,053	1,027,082	2,695,588	11,396,145	21,356,869	471,793
5.	California CA	L	91,181,525	19,347,407	46,756,404	1,094,388,090	1,251,673,426	7,498,041
6.	Colorado CO	L	13,549,906	24,704,726	6,759,470	87,745,627	132,759,728	1,012,369
7.	Connecticut CT	L	11,604,543	62,552	7,056,706	46,196,120	64,919,922	1,172,865
8.	Delaware DE	L	13,626,537	(212,154)	1,759,966	4,204,003	19,378,352	818,797,306
9.	District of Columbia DC	L	4,973,524	(56,649)	2,386,917	2,510,165	9,813,956	21,534,613
10.	Florida FL	L	53,523,178	11,697,272	21,845,722	120,015,756	207,081,929	5,104,973
11.	Georgia GA	L	24,146,825	(12,228)	9,753,940	17,356,281	51,244,817	1,703,582
12.	Hawaii HI	L	3,190,692	1,033,450	1,754,795	23,934,901	29,913,838	671,274
13.	Idaho ID	L	4,660,193	4,354,463	1,795,705	31,878,126	42,688,487	118,031
14.	Illinois IL	L	35,001,581	47,300,554	20,854,861	103,832,206	206,989,201	4,770,210
15.	Indiana IN	L	20,913,646	32,245,929	8,676,576	15,736,943	77,573,094	615,022
16.	Iowa IA	L	8,190,194	(177,965)	4,206,545	8,756,958	20,975,731	800,926
17.	Kansas KS	L	6,826,226	911,834	2,937,455	10,190,909	20,866,425	582,954
18.	Kentucky KY	L	9,463,614	57,407,866	3,618,137	7,516,978	78,006,596	766,951
19.	Louisiana LA	L	19,057,294	105,535	5,214,793	6,608,000	30,985,622	412,310
20.	Maine ME	L	4,401,050	(282,168)	1,618,902	10,369,630	16,107,413	139,495
21.	Maryland MD	L	20,094,362	(783,701)	9,499,647	17,300,350	46,110,659	936,780
22.	Massachusetts MA	L	25,596,588	(5,101,699)	17,120,272	18,825,781	56,440,942	1,838,867
23.	Michigan MI	L	18,142,927	(8,524,385)	14,720,749	45,122,364	69,461,654	1,749,335
24.	Minnesota MN	L	33,252,843	362,324	6,473,209	118,678,794	158,767,170	1,280,388
25.	Mississippi MS	L	5,250,471	(148,122)	2,760,490	3,469,758	11,332,596	118,023
26.	Missouri MO	L	14,974,426	32,360,896	7,112,264	23,174,150	77,621,737	1,269,440
27.	Montana MT	L	2,182,215	6,315,278	1,850,095	26,465,815	36,813,404	58,594
28.	Nebraska NE	L	5,090,926	646,494	2,064,511	4,287,934	12,089,865	163,666
29.	Nevada NV	L	6,092,149	3,684,637	2,984,551	72,708,658	85,469,996	540,520
30.	New Hampshire NH	L	4,572,403	(1,659,453)	1,767,714	5,627,730	10,308,394	199,335
31.	New Jersey NJ	L	158,700,806	17,233,787	30,909,946	(345,538,026)	(138,693,488)	4,588,129
32.	New Mexico NM	L	7,683,356	15,143,472	1,862,977	39,299,307	63,989,112	253,534
33.	New York NY	L	80,424,855	192,857	40,344,598	118,003,696	238,966,005	9,764,481
34.	North Carolina NC	L	21,438,395	2,283,874	11,025,628	16,575,685	51,323,582	1,302,704
35.	North Dakota ND	L	1,856,389	292,730	975,921	5,156,593	8,281,633	58,979
36.	Ohio OH	L	32,595,096	6,756,771	18,468,227	57,285,193	115,105,287	1,273,723
37.	Oklahoma OK	L	7,866,583	2,448,986	3,907,080	12,399,280	26,621,929	545,320
38.	Oregon OR	L	6,958,427	149,636,432	3,731,728	150,899,431	311,226,017	1,002,954
39.	Pennsylvania PA	L	52,541,461	5,509,226	24,118,358	173,210,440	255,379,484	4,286,090
40.	Rhode Island RI	L	2,678,055	(176,168)	1,082,623	3,697,440	7,281,951	161,788
41.	South Carolina SC	L	13,744,195	3,380,179	7,624,171	13,500,235	38,248,779	884,401
42.	South Dakota SD	L	1,415,882	4,602,594	661,355	6,031,348	12,711,179	58,964
43.	Tennessee TN	L	21,559,585	4,632,317	8,941,007	18,931,117	54,064,026	934,973
44.	Texas TX	L	66,285,521	(6,216,525)	36,048,892	59,285,450	155,403,338	5,211,166
45.	Utah UT	L	4,841,804	2,178,219	2,544,988	37,109,375	46,674,385	163,244
46.	Vermont VT	L	1,708,828	(181,332)	598,471	5,809,309	7,935,276	83,611
47.	Virginia VA	L	22,394,139	(53,156)	10,824,307	15,717,911	48,883,201	1,664,766
48.	Washington WA	L	56,859,098	49,161,394	13,260,638	227,177,294	346,458,424	1,900,167
49.	West Virginia WV	L	5,240,055	83,807,795	2,152,586	6,066,731	97,267,167	370,466
50.	Wisconsin WI	L	16,295,746	(87,414)	6,125,106	41,506,702	63,840,140	824,817
51.	Wyoming WY	L	1,721,239	89,704,794	717,325	6,179,407	98,322,765	58,840
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	136,867	7,436	17,187	1,823,567	1,985,057	13
54.	Puerto Rico PR	L	1,148,328	(42,557)	449,891	2,258	1,557,920	59,021
55.	U.S. Virgin Islands VI	L	27,826	0	23,221	1,822,655	1,873,702	39
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	254,558	37,305	449,925	10,063,606	10,805,394	353,995
58.	Aggregate Other Aliens OT	XXX	5,268,010	28,489	3,598,458	5,359,273	14,254,230	353,988
59.	Subtotal	XXX	1,087,590,656	705,179,533	461,092,040	2,726,070,606	4,979,932,835	911,669,841
90.	Reporting entity contributions for employee benefits plans	XXX	12,523,283	0	4,802,254	4,337,331	21,662,868	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	219,180,326	0	0	0	219,180,326	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	18,212,953	0	6,444	0	18,219,397	0
94.	Aggregate or other amounts not allocable by State	XXX	398,505,602	0	0	0	398,505,602	6,299,101
95.	Totals (Direct Business)	XXX	1,736,012,820	705,179,533	465,900,738	2,730,407,937	5,637,501,028	917,968,942
96.	Plus Reinsurance Assumed	XXX	1,851,267,019	1,065,167,953	11,957	0	2,916,446,929	0
97	Totals (All Business)	XXX	3,587,279,839	1,770,347,486	465,912,695	2,730,407,937	8,553,947,957	917,968,942
98.	Less Reinsurance Ceded	XXX	2,550,648,813	51,151	19,894,968	0	2,570,594,932	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,036,631,026	1,770,296,335	446,017,727	2,730,407,937	5,983,353,025	917,968,942
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	137	0	0	0	137	0
58002.	MNP Northern Mariana Islands	XXX	12,006	0	0	0	12,006	0
58003.	AND Andorra	XXX	20,000	0	0	0	20,000	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	5,235,867	28,489	3,598,458	5,359,273	14,222,088	353,988
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	5,268,010	28,489	3,598,458	5,359,273	14,254,230	353,988
9401.	Servicemember's Group Life Insurance	XXX	339,163,158	0	0	0	339,163,158	6,299,101
9402.	Paid up additions	XXX	59,284,243	0	0	0	59,284,243	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	58,201	0	0	0	58,201	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	398,505,602	0	0	0	398,505,602	6,299,101

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 2

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Marble Canyon, LLC			DE
Maricopa, LLC			DE
Morenci, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM U.S. Agriculture Fund 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		85-1738719	DE
PAI Corcoran 640 Ranch, 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		85-1632178	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		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI River Bend Ranches, LLC			DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		87-2081590	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
PGIM Real Estate Agency Financing, LLC		54-1598853	DE
VIP Australia Holding Company, LLC			DE
VIP Australia (Trustee) Pty Ltd			AUS
PGIM Strategic Investments, Inc.		11-3657742	DE
PAI Desert Falcon Farms Manager, LLC		87-2104532	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
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
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PRISA Pooled Manager, LLC			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

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DICKENS AVENUE PARTNERS VI (US), L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
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 Advisory (Shanghai) Co., Ltd.		CHN
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica 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
Rio CP LP		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 IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
PGIM Investments (Ireland) Limited		IRL
PGIM Limited		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
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Private Capital (Ireland) Limited		IRL
PGIM Private Capital Limited		GBR
PGIM Private Capital (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
PGIM Wadhwani LLP		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
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 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 Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
Wadhwani Capital Limited		GBR
PGIM Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Holdings Limited		GBR
Montana Capital Partners AG		CHE
Amber Five (GP) Limited		GGY
Art 10 (GP) Limited		GGY

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Blue One Limited		GGY
Montana Capital Partners (Scots) Limited		GBR
Montana Capital Partners Jersey (GP) II Limited		GBR
Montana Capital Partners Jersey (GP) Limited		GBR
Montana Capital Partners Jersey OSP III (GP) Limited		GBR
Montana Capital Partners Jersey OSP IV (GP) Limited		GBR
Montana Capital Partners Jersey OSP V (GP) Limited		GBR
Silvretta Jersey (GP) Limited		GBR
PGIM Korea Inc.		KOR
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors L.P.	22-3217050	DE
PGIM Private Real Estate GA LP		DE
PGIM QUANTITATIVE SOLUTIONS LLC	33-1077887	NJ
PGIM DC Solutions LLC		DE
QMA JP EM All Cap Equity Partners LLC		DE
The Keynes Dynamic Beta Strategy (US) Fund GP LLC		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 II, S de R.L. de C.V.		MEX
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 II, S de R.L. de C.V.		MEX
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
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Taronga Investor GP LLC		DE
PGIM U.S. Leveraged Loans GP, LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
TF Proveedora, S.C.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
TF Proveedora, S.C.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
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.	98-0647124	MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EIP III GP S.à r.l.		LUX
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Horizon GP S.à r.l.		LUX
EVP II Sprint GP S.à r.l.		LUX
EVP II Venta GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II GP S.á r.l.		LUX
PGIM AC Access 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest GP Pte. Ltd.		SGP
PGIM AVP IV GP S.à r.l.		LUX

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PGIM DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM LTIF SH9 GP 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 Global Master Fund GP S.à r.l.		LUX
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM REF Europe GP S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Italy S.r.l.		ITA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC		DE
Rock Marty GP S.à r.l.		LUX
TMW Management, LLC	58-2446544	GA
TMW Real Estate Group, LLC		DE
TMW USPF Verwaltungs GmbH	98-0225435	DEU
USPF V - Verwaltungs - GmbH & Co. KG	98-1066511	DEU
TMW Realty Advisors, LLC		GA
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 Debt Fund Manager, LLC		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 Trust Company	23-2189568	PA
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 V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	DE
SHP IV Carried Interest, LP	46-2533632	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
SMP Holdings, Inc.	22-3451934	DE
TRGOAG Company, Inc.	22-3195450	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.	98-1334164	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
PIFM Holdco, LLC	13-4122960	DE
PGIM Custom Harvest LLC		DE
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Pruservicos Participacoes Ltda.		BRA

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Prudential do Brasil Seguros de Vida S.A.			BRA
Prudential do Brasil Vida em Grupo S.A.			BRA
Prudential Annuities Holding Company, Inc.		13-3921265	DE
Prudential Annuities, Inc.		06-1198540	DE
AST Investment Services, Inc.		06-1332633	CT
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ
Prudential IBH Holdco, Inc.		22-3804354	DE
Prudential Bank & Trust, FSB		58-1861313	US
Prudential International Insurance Holdings, Ltd.		51-0389061	DE
Gibraltar Reinsurance Company Ltd.			BMU
Lotus Reinsurance Company Ltd.		98-1622096	BMU
PGIM IRELAND LIMITED			IRL
Pramerica Business Consulting (Shanghai) Company Limited			CHN
Pramerica Financial Asia Headquarters Pte. Ltd.			SGP
PRAMERICA LIFE INSURANCE COMPANY LIMITED			IND
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.		98-0408643	JPN
CLIS Co., Ltd.			JPN
Gold, L.P.		98-1557564	CYM
Gold II, L.P.		98-1557887	CYM
Green Tree, L.P.		98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.			JPN
PG Friendly Partners Co., Ltd.			JPN
The Prudential Life Insurance Company, Ltd.		98-0433392	JPN
Pine Tree, L.P.		98-1437611	CYM
Platinum, L.P.		98-1558206	CYM
Platinum II, L.P.		98-1558175	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		98-1269397	CYM
PIIC Limited			CYM
PLAI Limited			CYM
PIIC Limited			CYM
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
PGIM Japan Co., Ltd.			JPN
PGIM Securities Investment Trust Enterprise			TWN
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
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 Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Particlpacoes Ltda.			BRA
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
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
PIISC Holdings (UK) Limited			GBR
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 Ecossistema De Bem Estar Ltda.			BRA
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
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			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

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Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Broad Street Global Advisors LLC			DE
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
Dale/P Minerals Limited Partnership			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ
Dryden Finance II, LLC		22-3626219	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 BV LLC		85-2192263	DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	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 U.S. Agriculture Fund LP		83-1893258	DE
Vailsburg Fund LLC		61-1719773	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Northbound Emerging Manager Fund II - A LP			DE
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 European Services Limited			GBR
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
PGIM Securities Investment Trust Enterprise			TWN
Pine Tree GP		98-1437233	CYM
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum, L.P.		98-1558206	CYM
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
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
GA BV LLC		85-2192263	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
Passaic Fund LLC		82-5270007	DE
Prudential Global Funding LLC		33-1106788	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
PT PFI Mega Life Insurance			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE

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

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
Passaic Fund LLC		82-5270007	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
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 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
Northbound Emerging Manager Fund II - A LP			DE
PGIM Loan Originator Manager Limited			GBR
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Prudential Seguros, S.A.			ARG
Prudential Select Strategies LLC		81-4212917	DE
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC		87-2909830	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
Passaic Fund LLC		82-5270007	DE
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock 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
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Marble Canyon, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Morenci, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	NO	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PAI Bay Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI DeKalb Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PAI River Bend Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2081590				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1598853				PGIM Real Estate Agency Financing, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					VIP Australia Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Australia (Trustee) Pty Ltd	AUS	NIA	VIP Australia Holding Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2104532				PAI Desert Falcon Farms Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	NO	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gleneagly International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					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.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					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.	NO	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	26.450	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.370	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.340	Prudential Financial, Inc.	NO	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	NO	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	NO	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.930	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	NO	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y
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		00000					PGIM Overseas Investment Fund Management (Shanghai) Company Ltd	CHN	NIA	PGIM (Shanghai) Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	NO	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	89.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	56.990	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Investments (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	NO	
		00000					BSC CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	NO	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	PGIM Management Partner Limited	Ownership	70.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	21.430	Prudential Financial, Inc.	NO	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	94.553	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM Private Capital Limited	Ownership	5.447	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (UK) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	NO	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners AG	CHE	NIA	PGIM Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Amber Five (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Art 10 (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Blue One Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners (Scots) Limited	GBR	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) II Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP III (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP IV (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP V (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Silvretta Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Real Estate GA LP	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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		00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Solutions LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Keynes Dynamic Beta Strategy (US) Fund GP LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	14.200	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	87.210	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Real Estate Co-Invest Holdings, LLC	Ownership	12.500	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM U.S. Leveraged Loans GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	NO	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	NO	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	NO	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		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.	NO	
		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.	NO	
		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.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	

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		00000					TF Proveedora, S.C.	MEX	NIA	PLA Administradora Industrial SRL	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				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.	NO	
		00000					TF Proveedora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		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.	NO	
		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.	NO	
		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.	NO	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				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.	NO	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	NO	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	NO	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	NO	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EIP III GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Horizon GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Sprint GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Venta GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Access 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF SH9 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM M Campus GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate Global Master Fund GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF Europe GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP S.à r.l.	Ownership	0.025	Prudential Financial, Inc.	NO	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Italy S.r.l.	ITA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	NO	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-2446544				TMW Management, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1066511				USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					TMW Realty Advisors, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF Debt Fund Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	43.900	Prudential Financial, Inc.	NO	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	NO	

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		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	7.410	Prudential Financial, Inc.	NO	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Custom Harvest LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.889	Prudential Financial, Inc.	NO	
		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.	NO	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1622096				Lotus Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM IRELAND LIMITED	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	NO	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	66.670	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Company, LLC	Ownership	0.002	Prudential Financial, Inc.	NO	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	NO	
		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.	NO	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.024	Prudential Financial, Inc.	NO	
		00000					PIISC Holdings (UK) Limited	GBR	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	NO	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.976	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Dale/P Minerals Limited Partnership	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	96.990	Prudential Financial, Inc.	NO	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		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.	NO	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	NO	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.480	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	2.050	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	NO	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.530	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	78.650	Prudential Financial, Inc.	NO	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	21.910	Prudential Financial, Inc.	NO	
		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.330	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM European Services Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	YES	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.975	Prudential Financial, Inc.	NO	
		00000					PGIM Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	NO	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	NO	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
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.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.850	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	59.810	Prudential Financial, Inc.	NO	
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.	NO	

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		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.870	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	0.320	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.520	Prudential Financial, Inc.	NO	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.340	Prudential Financial, Inc.	NO	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.770	Prudential Financial, Inc.	NO	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	3.080	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	6.830	Prudential Financial, Inc.	NO	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Insurance Agency (China) Company Ltd.	CHN	DS	Prudential Insurance Agency, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	NO	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	NO	
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.	NO	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	81-4212917				Prudential Select Strategies LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2909830				Prudential Tax Services, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.150	Prudential Financial, Inc.	NO	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.930	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	9.080	Prudential Financial, Inc.	NO	
		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	NO	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Disallowed IMR	850,875	850,875	0	0
2505.	Prepaid pension expense	3,221,889,452	3,221,889,452	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,222,740,327	3,222,740,327	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities	253,568,768	343,252,492
2505.	Provision for contingencies	54,880,448	59,798,230
2506.	Interest on policy or contract funds and group and other conversions	5,564,033	5,677,604
2507.	Interest payable on surplus notes	0	14,525,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	314,013,249	423,253,326

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.	IMR transferred via reinsurance	13,674,689	0	(12,422,687)
2705.	Payments under employees, agents and directors benefit plans not included above	34,697,464	33,432,466	140,300,775
2797.	Summary of remaining write-ins for Line 27 from overflow page	48,372,153	33,432,466	127,878,088

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.	Correction of prior year assumed benefits on retirement contracts	46,698,945	0	(87,662,800)
5305.	Correction of prior year assumed reinsurance on Modified Guaranteed Life Insurance contracts	15,800,000	0	0
5306.	Correction of prior year assumed Universal Life reserves	0	0	150,188,447
5307.	Prior year correction for federal income taxes	0	(6,894,951)	(6,894,951)
5308.	Correction of prior year MODCO reserve adjustments on reinsurance ceded	0	0	(11,338,806)
5309.	Correction of prior year reserves for Group Annuity Insurance Contracts	0	0	(27,973,832)
5397.	Summary of remaining write-ins for Line 53 from overflow page	62,498,945	(6,894,951)	16,318,058

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts		4	5	6	7
States, Etc.		Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. ANT	Netherlands Antilles	XXX	3,600	0	0	0	3,600	0
58005. ARE	United Arab Emirates	XXX	101,955	0	0	0	101,955	0
58006. ARG	Argentina	XXX	9,087	0	0	0	9,087	0
58007. AUS	Australia	XXX	10,523	0	0	0	10,523	0
58008. AUT	Austria	XXX	1,321	0	0	0	1,321	0
58009. BEL	Belgium	XXX	437,856	0	0	0	437,856	0
58010. BHS	Bahamas	XXX	2,940	0	0	0	2,940	0
58011. BLZ	Belize	XXX	104	0	0	0	104	0
58012. BMU	Bermuda	XXX	551	0	0	0	551	0
58013. BRA	Brazil	XXX	2,085	0	0	0	2,085	0
58014. BRB	Barbados	XXX	770	0	0	0	770	0
58015. CAF	Central African Republic	XXX	696	0	0	0	696	0
58016. CHE	Switzerland	XXX	82,030	0	0	0	82,030	0
58017. CHL	Chile	XXX	360	0	0	0	360	0
58018. CHN	China	XXX	4,118	0	0	0	4,118	0
58019. COL	Colombia	XXX	825	0	0	0	825	0
58020. CRI	Costa Rica	XXX	911	0	0	0	911	0
58021. CYM	Cayman Islands	XXX	52,676	0	0	0	52,676	0
58022. CYP	Cyprus	XXX	266	0	0	0	266	0
58023. CZE	Czech Republic	XXX	477	0	0	0	477	0
58024. DEU	Germany	XXX	56,951	0	0	0	56,951	0
58025. DMA	Dominica	XXX	208	0	0	0	208	0
58026. DNK	Denmark	XXX	2,421	0	0	0	2,421	0
58027. DOM	Dominican Republic	XXX	134	0	0	0	134	0
58028. ESP	Spain	XXX	81,799	0	0	0	81,799	0
58029. FIN	Finland	XXX	642	0	0	0	642	0
58030. FRA	France	XXX	9,281	0	0	0	9,281	0
58031. GBR	United Kingdom	XXX	35,367	98,158	0	(11)	133,514	0
58032. GHA	Ghana	XXX	139	0	0	0	139	0
58033. GRC	Greece	XXX	23,664	0	0	0	23,664	0
58034. GTM	Guatemala	XXX	257	0	0	0	257	0
58035. HKG	Hong Kong, Special Administrative Region of China	XXX	46,681	0	0	0	46,681	0
58036. HND	Honduras	XXX	2,558	0	0	0	2,558	0
58037. HTI	Haiti	XXX	328	0	0	0	328	0
58038. HUN	Hungary	XXX	1,617	0	0	0	1,617	0
58039. IDN	Indonesia	XXX	2,459	0	0	0	2,459	0
58040. IND	India	XXX	1,126	0	0	0	1,126	0
58041. IRL	Ireland	XXX	8,022	0	263	0	8,285	0
58042. ISR	Israel	XXX	111,633	0	0	0	111,633	0
58043. ITA	Italy	XXX	6,133	0	0	0	6,133	0
58044. JAM	Jamaica	XXX	1,088	0	0	0	1,088	0
58045. JPN	Japan	XXX	9,979	0	0	0	9,979	0
58046. KOR	Korea, Republic of	XXX	3,261	0	0	0	3,261	0
58047. KWT	Kuwait	XXX	1,414	0	0	0	1,414	0
58048. LUX	Luxembourg	XXX	946	0	0	0	946	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58049. MEX Mexico	XXX	15,710	0	0	0	15,710	0
58050. MLT Malta	XXX	1,506	0	0	0	1,506	0
58051. NIC Nicaragua	XXX	80	0	0	0	80	0
58052. NLD Netherlands	XXX	11,036	0	0	0	11,036	0
58053. NOR Norway	XXX	1,140	0	0	0	1,140	0
58054. NZL New Zealand	XXX	44,184	0	0	0	44,184	0
58055. PAN Panama	XXX	0	300	0	5,359,284	5,359,584	353,988
58056. PHL Phillipines	XXX	8,530	0	0	0	8,530	0
58057. POL Poland	XXX	173	0	0	0	173	0
58058. PRT Portugal	XXX	1,472	0	0	0	1,472	0
58059. ROM Romania	XXX	98	0	0	0	98	0
58060. SGP Singapore	XXX	9,804	0	0	0	9,804	0
58061. THA Thailand	XXX	1,053	0	0	0	1,053	0
58062. TTO Trinidad and Tobago	XXX	2,240	0	0	0	2,240	0
58063. TUR Turkey	XXX	214	0	0	0	214	0
58064. TWN Taiwan, Republic of China	XXX	54,038	0	0	0	54,038	0
58065. VEN Venezuela	XXX	1,002	0	0	0	1,002	0
58066. VGB British Virgin Islands	XXX	59,527	(8,437)	0	0	51,090	0
58067. ZAF South Africa	XXX	897	0	0	0	897	0
58068. ZZZ Other Alien	XXX	3,901,901	(61,532)	3,598,195	0	7,438,564	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	5,235,867	28,489	3,598,458	5,359,273	14,222,088	353,988

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	415,272,294	470,022,022
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	11,486,536	49,397,614
3.	Current year change in encumbrances	72,358	217,075
4.	Total gain (loss) on disposals	(2,499,419)	(13,208,641)
5.	Deduct amounts received on disposals	0	32,364,612
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	5,961,522
8.	Deduct current year's depreciation	12,495,718	52,829,643
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	411,836,052	415,272,294
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	411,836,052	415,272,294

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	21,125,279,612	21,500,586,028
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	543,290,301	3,870,781,126
	2.2 Additional investment made after acquisition	130,625,258	1,424,842,124
3.	Capitalized deferred interest and other	1,764,951	11,006,147
4.	Accrual of discount	421,506	1,070,901
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(10,332,078)	110,805,231
7.	Deduct amounts received on disposals	413,480,578	5,682,316,340
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,562,442	9,489,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(34,937,397)	(102,005,744)
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)	21,337,069,133	21,125,279,612
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	21,337,069,133	21,125,279,612
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	21,337,069,133	21,125,279,612

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	8,958,163,082	7,539,932,181
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	42,586,910	190,587,395
	2.2 Additional investment made after acquisition	126,216,703	1,223,105,476
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	215,374	485,357
5.	Unrealized valuation increase (decrease)	250,453,088	1,167,218,113
6.	Total gain (loss) on disposals	(21,033,197)	77,866,300
7.	Deduct amounts received on disposals	82,567,436	1,154,655,595
8.	Deduct amortization of premium and depreciation	88,992	286,309
9.	Total foreign exchange change in book/adjusted carrying value	(13,294,922)	(46,771,097)
10.	Deduct current year's other than temporary impairment recognized	0	39,318,738
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,260,650,610	8,958,163,082
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	9,260,650,610	8,958,163,082

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	111,030,469,563	104,785,051,371
2.	Cost of bonds and stocks acquired	5,353,172,015	31,252,683,318
3.	Accrual of discount	58,052,382	219,092,071
4.	Unrealized valuation increase (decrease)	(653,060,251)	1,848,827,441
5.	Total gain (loss) on disposals	(161,749,209)	273,051,385
6.	Deduct consideration for bonds and stocks disposed of	5,007,091,539	26,681,447,196
7.	Deduct amortization of premium	54,599,022	186,217,097
8.	Total foreign exchange change in book/adjusted carrying value	(163,445,484)	(512,705,416)
9.	Deduct current year's other than temporary impairment recognized	61,469,128	60,162,973
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	23,003,276	92,296,660
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	110,363,282,603	111,030,469,563
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	110,363,282,603	111,030,469,563

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	60,129,645,359	7,926,191,983	10,673,236,043	374,309,051	57,756,910,350	0	0	60,129,645,359
2.	NAIC 2 (a)	35,585,241,704	9,499,245,468	8,559,793,392	(155,595,054)	36,369,098,726	0	0	35,585,241,704
3.	NAIC 3 (a)	4,072,030,935	119,474,061	180,500,268	(91,702,325)	3,919,302,403	0	0	4,072,030,935
4.	NAIC 4 (a)	1,968,796,789	125,855,036	161,061,013	(403,395,642)	1,530,195,170	0	0	1,968,796,789
5.	NAIC 5 (a)	609,316,348	11,388,351	21,214,085	85,182,094	684,672,708	0	0	609,316,348
6.	NAIC 6 (a)	124,671,062	3,972,758	8,180,104	(19,356,119)	101,107,597	0	0	124,671,062
7.	Total Bonds	102,489,702,197	17,686,127,656	19,603,984,905	(210,557,995)	100,361,286,953	0	0	102,489,702,197
	PREFERRED STOCK								
8.	NAIC 1	43,589,458	0	0	(11,951)	43,577,507	0	0	43,589,458
9.	NAIC 2	4,486,944	0	0	0	4,486,944	0	0	4,486,944
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	95,556,439	6,255,957	0	(5,516,780)	96,295,616	0	0	95,556,439
13.	NAIC 6	14,532,969	0	0	902,387	15,435,356	0	0	14,532,969
14.	Total Preferred Stock	158,165,809	6,255,957	0	(4,626,344)	159,795,422	0	0	158,165,809
15.	Total Bonds and Preferred Stock	102,647,868,007	17,692,383,613	19,603,984,905	(215,184,339)	100,521,082,375	0	0	102,647,868,007

(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 $ 863,953,258 ; NAIC 2 $ 1,582,039,811 ; NAIC 3 $ 2,283,475 NAIC 4 $ 27,805,508 ; NAIC 5 $ 1,087,230 ; NAIC 6 $ 11,488,005

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	709,249,908	XXX	704,351,430	820,878	2,555,144

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,691,205,706	1,905,587,024
2.	Cost of short-term investments acquired	277,433,226	4,014,740,272
3.	Accrual of discount	1,086,111	2,565,110
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(524,424)	(1,783,671)
6.	Deduct consideration received on disposals	2,265,170,313	3,224,586,413
7.	Deduct amortization of premium	921,101	2,033,626
8.	Total foreign exchange change in book/adjusted carrying value	6,968,571	(1,341,921)
9.	Deduct current year's other than temporary impairment recognized	827,869	1,941,069
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	709,249,909	2,691,205,706
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	709,249,909	2,691,205,706

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)	1,974,826,028
2.	Cost Paid/(Consideration Received) on additions	80,912,025
3.	Unrealized Valuation increase/(decrease)	(214,200,062)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	41,713,422
6.	Considerations received/(paid) on terminations	117,419,874
7.	Amortization	(12,997,237)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	128,368,669
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,881,202,971
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,881,202,971

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,624,900
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				206,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(238,997,070)			
	3.14 Section 1, Column 18, prior year	126,788,538	(365,785,608)	(365,785,608)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(238,997,070)			
	3.24 Section 1, Column 19, prior year plus	126,788,538			
	3.25 SSAP No. 108 adjustments	0	(365,785,608)	(365,785,608)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(551,310,680)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(551,310,680)			
	4.23 SSAP No. 108 adjustments	0	(551,310,680)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				4,830,900
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				4,830,900

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#FK8	Corporate Bond First to Default	1.C	50,000,000	(855,493)	714,208	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	(1,520,489)	2,411	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	664,996	711,797
12574#FK8	Corporate Bond First to Default	1.C	0	6,928,159	7,558,415	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	25,511	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.GFE	6,928,159	7,532,904
12574#FK8	Corporate Bond First to Default	1.C	0	1,479,189	1,525,012	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	5,147	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1.DFE	1,479,189	1,519,865
12574#FK8	Corporate Bond First to Default	1.C	0	4,099,114	4,304,425	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	14,528	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1.FFE	4,099,114	4,289,897
12574#FK8	Corporate Bond First to Default	1.C	0	764,755	777,635	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	2,625	210518-CX-2	Consumers Energy CORPORATE	1.EFE	764,755	775,011
12574#FK8	Corporate Bond First to Default	1.C	0	1,024,549	1,044,387	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	3,525	210518-DA-1	Consumers Energy CORPORATE	1.FFE	1,024,549	1,040,862
12574#FK8	Corporate Bond First to Default	1.C	0	3,221,962	3,420,966	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	11,546	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1.DFE	3,221,962	3,409,420
12574#FK8	Corporate Bond First to Default	1.C	0	991,544	1,128,593	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	3,809	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1.DFE	991,544	1,124,783
12574#FK8	Corporate Bond First to Default	1.C	0	524,737	544,464	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	1,838	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1.FFE	524,737	542,626
12574#FK8	Corporate Bond First to Default	1.C	0	9,726,993	10,158,844	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	34,288	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	9,726,993	10,124,556
12574#FK8	Corporate Bond First to Default	1.C	0	1,143,988	1,201,334	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	4,055	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,143,988	1,197,279
12574#FK8	Corporate Bond First to Default	1.C	0	1,542,801	1,622,210	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	5,475	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,542,801	1,616,735
12574#FK8	Corporate Bond First to Default	1.C	0	2,274,857	2,464,221	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	8,317	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	2,274,857	2,455,904
12574#FK8	Corporate Bond First to Default	1.C	0	4,019,752	4,098,891	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	13,835	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	4,019,752	4,085,056
12574#FK8	Corporate Bond First to Default	1.C	0	8,043,891	8,770,496	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	29,602	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1.CFE	8,043,891	8,740,893
12574#FK8	Corporate Bond First to Default	1.C	0	2,953,843	3,120,452	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	10,532	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1.CFE	2,953,843	3,109,920
12574#FK8	Corporate Bond First to Default	1.C	0	1,064,666	1,101,450	09/24/2015	01/17/2047	Credit Default Swap - 110633CM	0	3,718	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1.CFE	1,064,666	1,097,733
126076TJ9	Corporate Bond First to Default	2.B	500,000,000	14,397,281	3,048,492	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	11,293,356	48,836	00115A-AM-1	AEP TRANSMISSION CO LLC CORPORATE	1.GFE	3,103,925	2,999,656
126076TJ9	Corporate Bond First to Default	2.B	0	5,273,314	5,212,275	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	83,500	00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN	1.GFE	5,273,314	5,128,775
126076TJ9	Corporate Bond First to Default	2.B	0	3,534,700	3,679,432	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	58,944	04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE	1.BFE	3,534,700	3,620,488
126076TJ9	Corporate Bond First to Default	2.B	0	7,581,338	7,788,248	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	124,767	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,581,338	7,663,481
126076TJ9	Corporate Bond First to Default	2.B	0	2,298,173	2,377,573	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	38,088	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,298,173	2,339,485
126076TJ9	Corporate Bond First to Default	2.B	0	6,778,417	6,400,882	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	102,541	06051G-JA-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	6,778,417	6,298,341
126076TJ9	Corporate Bond First to Default	2.B	0	2,000,000	1,926,069	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	30,855	06051G-JN-0	BANK OF AMERICA CORP CORP FLOATER	1.FFE	2,000,000	1,895,214
126076TJ9	Corporate Bond First to Default	2.B	0	3,358,281	3,182,389	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	50,981	072722-AE-1	BAYCARE HEALTH SYSTEM CORPORATE	1.CFE	3,358,281	3,131,407
126076TJ9	Corporate Bond First to Default	2.B	0	4,028,249	4,239,676	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	67,919	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	4,028,249	4,171,757
126076TJ9	Corporate Bond First to Default	2.B	0	295,597	311,827	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	4,995	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	295,597	306,831
126076TJ9	Corporate Bond First to Default	2.B	0	2,618,662	2,309,220	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	36,993	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	2,618,662	2,272,227
126076TJ9	Corporate Bond First to Default	2.B	0	2,575,592	2,483,869	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	39,791	136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREI	1.FFE	2,575,592	2,444,078
126076TJ9	Corporate Bond First to Default	2.B	0	1,227,634	1,205,452	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	19,311	144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	1,227,634	1,186,141
126076TJ9	Corporate Bond First to Default	2.B	0	5,399,945	5,676,252	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	90,933	15189X-AS-7	CENTERPOINT ENERGY CORPORATE	1.FFE	5,399,945	5,585,319
126076TJ9	Corporate Bond First to Default	2.B	0	13,924,957	14,723,920	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	235,875	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	13,924,957	14,488,044
126076TJ9	Corporate Bond First to Default	2.B	0	5,835,778	5,746,710	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	92,062	172967-MD-0	CITIGROUP INC CORPORATE	1.GFE	5,835,778	5,654,648
126076TJ9	Corporate Bond First to Default	2.B	0	2,993,554	3,339,417	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	53,497	194162-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.DFE	2,993,554	3,285,920
126076TJ9	Corporate Bond First to Default	2.B	0	3,429,200	3,256,957	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	52,176	202795-JG-6	COMMONWEALTH EDISON CORPORATE	1.FFE	3,429,200	3,204,781
126076TJ9	Corporate Bond First to Default	2.B	0	1,779,663	1,792,577	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	28,717	202795-JJ-0	COMMONWEALTH EDISON CORPORATE	1.FFE	1,779,663	1,763,861
126076TJ9	Corporate Bond First to Default	2.B	0	2,989,236	3,124,650	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	50,056	210518-CU-8	Consumers Energy CORPORATE	1.FFE	2,989,236	3,074,594
126076TJ9	Corporate Bond First to Default	2.B	0	3,280,859	3,214,334	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	51,493	210518-DB-9	Consumers Energy CORPORATE	1.EFE	3,280,859	3,162,841
126076TJ9	Corporate Bond First to Default	2.B	0	9,005,027	8,175,046	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	130,963	210518-DH-6	Consumers Energy CORPORATE	1.FFE	9,005,027	8,044,083
126076TJ9	Corporate Bond First to Default	2.B	0	5,298,567	5,076,607	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	81,327	23338V-AF-3	DTE ELECTRIC CO CORPORATE	1.EFE	5,298,567	4,995,281
126076TJ9	Corporate Bond First to Default	2.B	0	1,638,421	1,521,769	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	24,379	23338V-AG-1	DTE ELECTRIC CO CORPORATE	1.EFE	1,638,421	1,497,390
126076TJ9	Corporate Bond First to Default	2.B	0	1,082,903	1,068,220	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	17,113	23338V-AH-9	DTE ELECTRIC CO CORPORATE	1.EFE	1,082,903	1,051,108
126076TJ9	Corporate Bond First to Default	2.B	0	110,172	110,648	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	1,773	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	110,172	108,875
126076TJ9	Corporate Bond First to Default	2.B	0	210,858	227,447	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	3,644	25468P-CP-9	WALT DISNEY CO CORPORATE	2.AFE	210,858	223,804
126076TJ9	Corporate Bond First to Default	2.B	0	421,997	438,216	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	7,020	25468P-CR-5	WALT DISNEY CO CORPORATE	2.AFE	421,997	431,195
126076TJ9	Corporate Bond First to Default	2.B	0	7,257,724	7,454,818	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	119,425	25468P-DB-9	WALT DISNEY CO CORPORATE	2.AFE	7,257,724	7,335,392

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076TJ9	Corporate Bond First to Default	2.B	0	929,852	923,791	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	14,799	26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	929,852	908,992
126076TJ9	Corporate Bond First to Default	2.B	0	1,570,174	1,566,821	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	25,100	26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE	1.FFE	1,570,174	1,541,721
126076TJ9	Corporate Bond First to Default	2.B	0	796,044	758,598	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	12,153	26444H-AA-9	DUKE ENERGY CORP CORPORATE	1.FFE	796,044	746,445
126076TJ9	Corporate Bond First to Default	2.B	0	4,756,291	5,112,948	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	81,909	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,756,291	5,031,039
126076TJ9	Corporate Bond First to Default	2.B	0	3,884,647	3,688,137	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	59,083	30036F-AA-9	EVERGY KANSAS CENTRAL INC CORPORATE	1.FFE	3,884,647	3,629,054
126076TJ9	Corporate Bond First to Default	2.B	0	3,890,594	4,148,567	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	66,459	341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	1.FFE	3,890,594	4,082,107
126076TJ9	Corporate Bond First to Default	2.B	0	5,558,961	5,692,137	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	91,187	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	5,558,961	5,600,950
126076TJ9	Corporate Bond First to Default	2.B	0	111,943	121,059	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	1,939	384802-AB-0	WW GRAINGER INC CORPORATE	1.FFE	111,943	119,120
126076TJ9	Corporate Bond First to Default	2.B	0	11,028,208	11,298,311	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	180,997	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.FFE	11,028,208	11,117,314
126076TJ9	Corporate Bond First to Default	2.B	0	12,199,998	12,728,905	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	203,915	41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPO	1.CFE	12,199,998	12,524,990
126076TJ9	Corporate Bond First to Default	2.B	0	1,530,179	1,935,337	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	31,004	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,530,179	1,904,333
126076TJ9	Corporate Bond First to Default	2.B	0	4,240,506	4,422,023	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	70,840	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	4,240,506	4,351,183
126076TJ9	Corporate Bond First to Default	2.B	0	181,721	183,407	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	2,938	437076-BP-6	Home Depot Inc CORPORATE	1.FFE	181,721	180,469
126076TJ9	Corporate Bond First to Default	2.B	0	1,190,917	1,076,729	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	17,249	45138L-BF-9	IDAHO PWR CO CORPORATE	1.GFE	1,190,917	1,059,480
126076TJ9	Corporate Bond First to Default	2.B	0	11,580,144	10,937,007	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	175,209	45204F-BG-9	ILLINOIS FIN AUTH ED REV CORPORATE	1.DFE	11,580,144	10,761,798
126076TJ9	Corporate Bond First to Default	2.B	0	17,802,132	18,699,794	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	299,568	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,802,132	18,400,226
126076TJ9	Corporate Bond First to Default	2.B	0	7,989,329	7,710,294	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	123,518	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	7,989,329	7,586,777
126076TJ9	Corporate Bond First to Default	2.B	0	3,000,000	3,025,956	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	48,475	458340-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	2,977,481
126076TJ9	Corporate Bond First to Default	2.B	0	15,074,418	14,104,230	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	225,948	46647P-CE-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	15,074,418	13,878,282
126076TJ9	Corporate Bond First to Default	2.B	0	1,049,353	1,153,840	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	18,484	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1.AFE	1,049,353	1,135,355
126076TJ9	Corporate Bond First to Default	2.B	0	2,028,898	2,333,328	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	37,380	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,028,898	2,295,948
126076TJ9	Corporate Bond First to Default	2.B	0	6,125,563	6,408,220	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	102,659	478160-BV-5	JOHNSON & JOHNSON CORPORATE	1.AFE	6,125,563	6,305,561
126076TJ9	Corporate Bond First to Default	2.B	0	3,511,942	3,840,724	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	61,528	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,511,942	3,779,196
126076TJ9	Corporate Bond First to Default	2.B	0	4,680,875	4,830,550	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	77,385	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,680,875	4,753,166
126076TJ9	Corporate Bond First to Default	2.B	0	608,755	631,140	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	10,111	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	608,755	621,029
126076TJ9	Corporate Bond First to Default	2.B	0	9,941,448	10,237,715	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	164,007	544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	9,941,448	10,073,708
126076TJ9	Corporate Bond First to Default	2.B	0	115,123	103,850	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	1,664	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	115,123	102,186
126076TJ9	Corporate Bond First to Default	2.B	0	2,021,725	2,117,965	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	33,930	571676-AF-2	MARS INC CORPORATE	1.FFE	2,021,725	2,084,036
126076TJ9	Corporate Bond First to Default	2.B	0	2,566,840	2,645,517	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	42,381	573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU CORP	1.CFE	2,566,840	2,603,136
126076TJ9	Corporate Bond First to Default	2.B	0	5,850,765	5,980,926	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	95,814	57636Q-AH-7	Mastercard Inc CORPORATE	1.EFE	5,850,765	5,885,113
126076TJ9	Corporate Bond First to Default	2.B	0	456,098	503,279	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	8,062	585055-BU-9	MEDTRONIC INC CORPORATE	1.GFE	456,098	495,217
126076TJ9	Corporate Bond First to Default	2.B	0	3,429,042	3,109,060	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	49,807	58933Y-AT-2	Merck & Co Inc CORPORATE	1.EFE	3,429,042	3,059,253
126076TJ9	Corporate Bond First to Default	2.B	0	13,471,361	14,273,797	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	228,664	58933Y-AW-5	Merck & Co Inc CORPORATE	1.EFE	13,471,361	14,045,133
126076TJ9	Corporate Bond First to Default	2.B	0	3,888,497	4,383,485	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	70,223	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	3,888,497	4,313,262
126076TJ9	Corporate Bond First to Default	2.B	0	7,955,345	7,471,432	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	119,691	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	7,955,345	7,351,740
126076TJ9	Corporate Bond First to Default	2.B	0	8,165,783	8,417,419	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	134,846	64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPO	1.BFE	8,165,783	8,282,573
126076TJ9	Corporate Bond First to Default	2.B	0	5,325,948	4,607,499	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	73,812	64990G-A8-5	DORMITORY AUTHORITY OF STATE O CORP	1.AFE	5,325,948	4,533,687
126076TJ9	Corporate Bond First to Default	2.B	0	3,960,949	3,976,987	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	63,711	654106-AG-8	NIKE INC CORPORATE	1.EFE	3,960,949	3,913,277
126076TJ9	Corporate Bond First to Default	2.B	0	1,467,182	1,492,733	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	23,913	665772-CP-2	NORTHERN STATES PWR MINN CORPORATE	1.EFE	1,467,182	1,468,820
126076TJ9	Corporate Bond First to Default	2.B	0	1,496,259	1,401,198	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	22,447	665789-AZ-6	NORTHERN STATES PWR - WISC CORPORA	1.EFE	1,496,259	1,378,751
126076TJ9	Corporate Bond First to Default	2.B	0	4,500,640	4,894,615	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	78,411	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,500,640	4,816,204
126076TJ9	Corporate Bond First to Default	2.B	0	3,964,385	4,614,847	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	73,929	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	3,964,385	4,540,918
126076TJ9	Corporate Bond First to Default	2.B	0	2,952,183	2,733,351	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	43,788	66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,952,183	2,689,563
126076TJ9	Corporate Bond First to Default	2.B	0	230,709	235,320	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	3,770	67077M-AU-2	NUTRIEN LTD CORP FOREIGN	2.BFE	230,709	231,550
126076TJ9	Corporate Bond First to Default	2.B	0	5,807,773	5,692,672	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	91,196	677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI	1.CFE	5,807,773	5,601,476
126076TJ9	Corporate Bond First to Default	2.B	0	3,839,854	3,479,214	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	55,737	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,839,854	3,423,478

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076TJ9	Corporate Bond First to Default	2.B	0	7,145,000	6,585,571	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	105,500	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORP	1.DFE	7,145,000	6,480,071
126076TJ9	Corporate Bond First to Default	2.B	0	1,362,691	1,314,419	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	21,057	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORP	1.DFE	1,362,691	1,293,363
126076TJ9	Corporate Bond First to Default	2.B	0	1,612,542	1,633,941	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	26,176	740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP	1.AFE	1,612,542	1,607,765
126076TJ9	Corporate Bond First to Default	2.B	0	3,068,650	2,786,419	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	44,638	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,068,650	2,741,781
126076TJ9	Corporate Bond First to Default	2.B	0	3,170,746	3,100,052	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	49,662	743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORA	1.DFE	3,170,746	3,050,389
126076TJ9	Corporate Bond First to Default	2.B	0	5,280,298	5,904,407	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	94,588	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	5,280,298	5,809,819
126076TJ9	Corporate Bond First to Default	2.B	0	1,345,684	1,150,600	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	18,432	744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE	1.EFE	1,345,684	1,132,167
126076TJ9	Corporate Bond First to Default	2.B	0	983,821	1,029,309	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	16,489	74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	983,821	1,012,820
126076TJ9	Corporate Bond First to Default	2.B	0	1,665,231	1,754,777	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	28,111	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	1,665,231	1,726,666
126076TJ9	Corporate Bond First to Default	2.B	0	6,474,544	6,525,765	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	104,542	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	6,474,544	6,421,224
126076TJ9	Corporate Bond First to Default	2.B	0	5,502,833	5,336,387	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	85,488	771196-BH-4	ROCHE HOLDINGS INC CORPORATE	1.CFE	5,502,833	5,250,899
126076TJ9	Corporate Bond First to Default	2.B	0	10,672,235	11,141,066	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	178,478	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,672,235	10,962,588
126076TJ9	Corporate Bond First to Default	2.B	0	2,492,990	2,694,944	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	43,173	822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	2,492,990	2,651,771
126076TJ9	Corporate Bond First to Default	2.B	0	2,000,649	2,083,927	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	33,384	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,000,649	2,050,542
126076TJ9	Corporate Bond First to Default	2.B	0	153,959	174,480	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	2,795	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	153,959	171,685
126076TJ9	Corporate Bond First to Default	2.B	0	846,072	872,969	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	13,985	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	846,072	858,984
126076TJ9	Corporate Bond First to Default	2.B	0	1,193,703	1,187,807	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	19,029	845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	1,193,703	1,168,778
126076TJ9	Corporate Bond First to Default	2.B	0	3,299,924	3,484,080	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	55,814	85440K-AA-2	STANFORD UNIVERSITY CORPORATE	1.AFE	3,299,924	3,428,265
126076TJ9	Corporate Bond First to Default	2.B	0	362,209	370,242	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	5,931	857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT	1.EFE	362,209	364,310
126076TJ9	Corporate Bond First to Default	2.B	0	3,849,248	4,100,678	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	65,692	87612E-BA-3	TARGET CORP CORPORATE	1.FFE	3,849,248	4,034,986
126076TJ9	Corporate Bond First to Default	2.B	0	96,011	103,795	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	1,663	87612E-BF-2	TARGET CORP CORPORATE	1.FFE	96,011	102,132
126076TJ9	Corporate Bond First to Default	2.B	0	5,668,285	6,009,170	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	96,266	882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI	1.AFE	5,668,285	5,912,904
126076TJ9	Corporate Bond First to Default	2.B	0	3,353,418	3,633,171	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	58,203	88579E-AC-9	3M COMPANY CORPORATE	1.EFE	3,353,418	3,574,968
126076TJ9	Corporate Bond First to Default	2.B	0	3,365,920	3,611,035	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	57,848	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,365,920	3,553,187
126076TJ9	Corporate Bond First to Default	2.B	0	802,567	826,605	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	13,242	89837L-AF-2	PRINCETON UNIVERSITY CORPORATE	1.AFE	802,567	813,363
126076TJ9	Corporate Bond First to Default	2.B	0	14,229,543	12,869,198	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	206,163	898813-AT-7	TUCSON ELEC PWR CO CORPORATE	1.GFE	14,229,543	12,663,036
126076TJ9	Corporate Bond First to Default	2.B	0	336,015	359,397	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	5,757	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	336,015	353,640
126076TJ9	Corporate Bond First to Default	2.B	0	6,643,600	6,276,438	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	100,548	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	6,643,600	6,175,891
126076TJ9	Corporate Bond First to Default	2.B	0	1,592,323	1,728,233	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	27,686	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	1,592,323	1,700,547
126076TJ9	Corporate Bond First to Default	2.B	0	481,348	511,813	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	8,199	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	481,348	503,614
126076TJ9	Corporate Bond First to Default	2.B	0	927,724	941,584	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	15,084	911312-AZ-9	UNITED PARCEL SERVICE CORPORATE	1.GFE	927,724	926,500
126076TJ9	Corporate Bond First to Default	2.B	0	13,488,528	18,035,991	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	288,934	911312-BW-5	UNITED PARCEL SERVICE CORPORATE	1.GFE	13,488,528	17,747,057
126076TJ9	Corporate Bond First to Default	2.B	0	2,153,207	2,080,687	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	33,332	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,153,207	2,047,354
126076TJ9	Corporate Bond First to Default	2.B	0	8,050,000	6,578,923	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	105,393	91335V-KQ-8	UNIV OF PITTSBURGH PA CORPORATE MUN	1.BFE	8,050,000	6,473,530
126076TJ9	Corporate Bond First to Default	2.B	0	8,384,756	7,471,504	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	119,692	91481C-AC-4	UNIV OF PENNSYLVANIA CORPORATE	1.BFE	8,384,756	7,351,811
126076TJ9	Corporate Bond First to Default	2.B	0	8,165,309	8,729,066	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	139,838	915217-WY-5	UNIVERSITY VA CORPORATE MUNI	1.AFE	8,165,309	8,589,228
126076TJ9	Corporate Bond First to Default	2.B	0	1,717,198	1,885,179	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	30,200	92826C-AE-2	Visa Inc CORPORATE	1.DFE	1,717,198	1,854,979
126076TJ9	Corporate Bond First to Default	2.B	0	3,847,063	4,821,881	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	77,246	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	3,847,063	4,744,635
126076TJ9	Corporate Bond First to Default	2.B	0	1,872,736	1,863,336	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	29,850	93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE	1.GFE	1,872,736	1,833,486
126076TJ9	Corporate Bond First to Default	2.B	0	1,440,560	1,523,136	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	24,400	94974B-GK-0	Wells Fargo & Co NT CORPORATE	2.AFE	1,440,560	1,498,735
126076TJ9	Corporate Bond First to Default	2.B	0	39,119,476	35,297,678	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	565,464	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	39,119,476	34,732,214
126076TJ9	Corporate Bond First to Default	2.B	0	315,984	331,620	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	5,313	95709T-AJ-9	Westar Energy Inc CORPORATE	1.FFE	315,984	326,308
126076TJ9	Corporate Bond First to Default	2.B	0	2,073,174	2,505,867	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	40,144	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	2,073,174	2,465,723
126076TJ9	Corporate Bond First to Default	2.B	0	734,130	757,780	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	12,140	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1.GFE	734,130	745,640
126076TJ9	Corporate Bond First to Default	2.B	0	7,863,690	7,617,503	09/23/2021	12/20/2026	Credit Default Swap - 146247CM	0	122,031	976826-BN-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	7,863,690	7,495,472
000000-00-0	Corporate Bond First to Default	2.BZ	250,000,000	3,684,909	1,236,838	09/23/2021	12/20/2031	Credit Default Swap - 146253CM	2,190,635	(458)	00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	1,494,274	1,237,296
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,953,757	4,435,561	09/23/2021	12/20/2031	Credit Default Swap - 146253CM	0	(1,641)	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	4,953,757	4,437,202
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,794,210	12,407,866	09/23/2021	12/20/2031	Credit Default Swap - 146253CM	0	(4,591)	00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP CORPOR	1.CFE	14,794,210	12,412,457
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,131,925	8,746,707	09/23/2021	12/20/2031	Credit Default Swap - 146253CM	0	(3,236)	009158-BA-3	AIR PRODS & CHEMS INC CORPORATE	1.FFE	10,131,925	8,749,943

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,315,628	3,256,482	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,205)	037833-DZ-0	APPLE INC CORPORATE	1.BFE	3,315,628	3,257,687
000000-00-0	Corporate Bond First to Default	2.BZ	0	26,436,768	23,578,155	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(8,724)	039482-AC-8	ARCHER DANIELS MIDLAND CO CORPORATE	1.FFE	26,436,768	23,586,879
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,074,862	6,456,116	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,389)	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,074,862	6,458,505
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,356,595	5,615,268	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,078)	046353-AZ-1	ASTRAZENECA PLC CORP FOREIGN	2.AFE	6,356,595	5,617,345
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,650,000	3,972,213	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,470)	06051G-KB-4	BANK OF AMERICA CORP CORP FLOATER	1.FFE	4,650,000	3,973,683
000000-00-0	Corporate Bond First to Default	2.BZ	0	308,000	336,641	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(125)	075887-BX-6	BECTON DICKINSON & CO CORPORATE	2.CFE	308,000	336,766
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,085,772	2,604,695	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(964)	130179-SD-7	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	3,085,772	2,605,659
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,124,446	9,171,915	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(3,394)	130179-TN-4	CALIFORNIA EDL FACS AUTH CORPORATE	1.AFE	11,124,446	9,175,309
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,506,323	6,506,846	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,408)	149123-CE-9	CATERPILLAR INC CORPORATE	1.FFE	7,506,323	6,509,253
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,943,253	10,185,035	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(3,769)	149123-CF-6	CATERPILLAR INC CORPORATE	1.FFE	10,943,253	10,188,804
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,923,426	4,854,723	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,796)	149123-CJ-8	CATERPILLAR INC CORPORATE	1.FFE	4,923,426	4,856,519
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,064,236	16,439,418	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(6,083)	171239-AJ-5	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	19,064,236	16,445,501
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,228,043	5,172,667	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,914)	202795-JP-6	COMMONWEALTH EDISON CORPORATE	1.FFE	5,228,043	5,174,581
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,810,447	2,306,009	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(853)	210518-DJ-2	Consumers Energy CORPORATE	1.EFE	2,810,447	2,306,862
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,478,751	1,230,204	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(455)	210518-DN-3	Consumers Energy CORPORATE	1.EFE	1,478,751	1,230,659
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,409,222	5,618,152	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,079)	369550-BJ-6	GENERAL DYNAMICS CORP CORPORATE	1.GFE	6,409,222	5,620,231
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,462,501	6,033,839	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,233)	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	6,462,501	6,036,072
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,173,176	2,780,588	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,029)	427866-BB-3	HERSHEY CO CORPORATE	1.FFE	3,173,176	2,781,617
000000-00-0	Corporate Bond First to Default	2.BZ	0	105,000	89,586	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(33)	455170-AB-6	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	105,000	89,619
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,000,000	8,574,756	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(3,173)	45517J-AA-7	INDIANA UNIV CORPORATE	1.AFE	10,000,000	8,577,929
000000-00-0	Corporate Bond First to Default	2.BZ	0	188,377	155,414	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(58)	478160-CS-1	JOHNSON & JOHNSON CORPORATE	1.AFE	188,377	155,471
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,522,235	1,254,825	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(464)	571748-BQ-4	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	1,522,235	1,255,289
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,779,882	7,300,422	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(2,701)	58013M-EC-4	MCDONALDS CORP CORPORATE	2.AFE	6,779,882	7,303,124
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,188,059	2,437,209	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(902)	58013M-EF-7	MCDONALDS CORP CORPORATE	2.AFE	2,188,059	2,438,111
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,200,411	1,284,199	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(475)	58013M-EN-0	MCDONALDS CORP CORPORATE	2.AFE	1,200,411	1,284,674
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,767,577	3,096,732	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,146)	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	3,767,577	3,097,878
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,407,897	1,520,575	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(563)	61945C-AB-9	THE MOSAIC CO CORPORATE	2.CFE	1,407,897	1,521,137
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,727,602	19,901,337	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(7,364)	641062-AZ-7	NESTLE HLDGS INC. CORPORATE	1.DFE	23,727,602	19,908,701
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,129,886	1,848,403	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(684)	68233J-BD-5	Oncor Electric Delivery Co CORPORAT	1.FFE	2,129,886	1,849,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,640,565	1,417,971	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(525)	68233J-BP-8	Oncor Electric Delivery Co CORPORAT	1.FFE	1,640,565	1,418,496
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,174,279	2,829,028	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,047)	686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP CORP	1.FFE	3,174,279	2,830,075
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,778,278	1,529,805	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(566)	69351U-AV-5	PPL Electric Utilities Corp CORPORA	1.FFE	1,778,278	1,530,371
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,306,567	1,217,742	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(451)	709225-AW-6	PENNSYLVANIA ST TURNPIKE COMMI CORP	1.EFE	1,306,567	1,218,192
000000-00-0	Corporate Bond First to Default	2.BZ	0	595,174	1,066,116	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(394)	717265-AM-4	PHELPS DODGE CORP BOND	2.CFE	595,174	1,066,511
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,461,755	1,534,297	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(568)	718549-AC-2	PHILLIPS 66 PARTNERS LP CORPORATE	2.CFE	1,461,755	1,534,864
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,209,966	9,295,944	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(3,440)	74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1.FFE	10,209,966	9,299,384
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,190,094	1,024,631	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(379)	745332-CK-0	PUGET SOUND ENERGY CORPORATE	1.FFE	1,190,094	1,025,010
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,390,581	8,214,145	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(3,039)	767201-AT-3	RIO TINTO FINANCE LTD BD CORP FOREI	1.FFE	9,390,581	8,217,185
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,200,000	4,518,427	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,672)	81728X-AA-6	Sentara Hlthcre CORPORATE	1.CFE	5,200,000	4,520,099
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,434,072	3,766,739	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,394)	907818-ER-5	UNION PACIFIC CORP CORPORATE	2.AFE	4,434,072	3,768,132
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,995,140	4,895,998	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,812)	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	4,995,140	4,897,810
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,990,000	3,357,917	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(1,242)	915217-XM-0	UNIVERSITY VA CORPORATE MUNI TAXABL	1.AFE	3,990,000	3,359,159
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,078,030	2,435,567	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(901)	94973V-AN-7	ANTHEM INC CORPORATE	2.BFE	2,078,030	2,436,468
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,334,088	1,184,032	09/23/2021	12/20/2031	Credit Default Swap - 1462530M	0	(438)	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	2.AFE	1,334,088	1,184,470
000000-00-0	Corporate Bond First to Default	4.BZ	140,000,000	12,333,726	635,464	12/16/2021	12/20/2026	Credit Default Swap - 1491940M	11,702,894	36,403	013092-AB-7	ALBERTSONS COS LLC/SAFEWAY INC CORP	3.CFE	630,831	599,061
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,939,565	6,772,838	12/16/2021	12/20/2026	Credit Default Swap - 1491940M	0	387,990	013817-AJ-0	ARCONIC INC CORPORATE	3.AFE	5,939,565	6,384,848

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	255,564	255,462	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	14,634	019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC CORPORA	4.BFE	255,564	240,828
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,147,456	2,138,179	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	122,488	02406P-BB-5	AMERICAN AXLE & MFG INC CORPORATE	4.BFE	2,147,456	2,015,691
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,349,495	1,325,584	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	75,938	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,349,495	1,249,646
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,934,098	5,303,949	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	303,843	037411-AY-1	APACHE CORP CORPORATE	3.AFE	4,934,098	5,000,106
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,418,474	1,409,228	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	80,729	05508W-AB-1	B&G FOODS INC CORPORATE	4.BFE	1,418,474	1,328,499
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,666,879	2,192,914	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	125,624	071734-AL-1	BAUSCH HEALTH COMPANIES INC CORP FO	4.BFE	2,666,879	2,067,290
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,175,000	971,251	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	55,639	071734-AM-9	BAUSCH HEALTH COMPANIES INC CORP FO	4.BFE	1,175,000	915,612
000000-00-0	Corporate Bond First to Default	4.BZ	0	727,063	717,170	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	41,084	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.BFE	727,063	676,086
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,431,075	12,620,259	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	722,967	080555-AE-5	BELO CORP DEBENTURES	3.CFE	10,431,075	11,897,292
000000-00-0	Corporate Bond First to Default	4.BZ	0	882,678	906,517	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	51,931	09951L-AB-9	BOOZ ALLEN HAMILTON INC CORPORATE	3.CFE	882,678	854,586
000000-00-0	Corporate Bond First to Default	4.BZ	0	691,922	664,996	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	38,095	11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT CORP	4.BFE	691,922	626,901
000000-00-0	Corporate Bond First to Default	4.BZ	0	970,792	918,527	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	52,619	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	970,792	865,908
000000-00-0	Corporate Bond First to Default	4.BZ	0	670,238	642,626	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	36,814	1248EP-CL-5	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	670,238	605,813
000000-00-0	Corporate Bond First to Default	4.BZ	0	648,573	657,760	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	37,681	131347-CN-4	CALPINE CORP CORPORATE	4.AFE	648,573	620,079
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,659,157	5,462,387	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	312,919	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	5,659,157	5,149,467
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,071,032	1,932,190	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	110,688	131347-CQ-7	CALPINE CORP CORPORATE	4.AFE	2,071,032	1,821,503
000000-00-0	Corporate Bond First to Default	4.BZ	0	185,022	190,100	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	10,890	131347-CR-5	CALPINE CORP CORPORATE	3.AFE	185,022	179,210
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,039,608	1,101,479	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	63,100	156504-AL-6	CENTURY COMMUNITIES INC CORPORATE	3.CFE	1,039,608	1,038,379
000000-00-0	Corporate Bond First to Default	4.BZ	0	100,000	95,257	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	5,457	156504-AM-4	CENTURY COMMUNITIES INC CORPORATE	3.CFE	100,000	89,800
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,194,429	7,222,325	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	413,740	20825C-BB-9	Conocophillips CORPORATE	1.GFE	6,194,429	6,808,586
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,113,843	2,475,709	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	141,824	20825C-BD-5	Conocophillips CORPORATE	1.GFE	2,113,843	2,333,885
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,829,323	2,181,430	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	124,966	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	1,829,323	2,056,464
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,057,574	1,260,356	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	72,201	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	1,057,574	1,188,155
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,502,899	8,160,001	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	467,456	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	6,502,899	7,692,545
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,446,876	5,946,100	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	340,630	345370-CA-6	FORD MOTOR CO NOTES	3.BFE	1,446,876	5,605,470
000000-00-0	Corporate Bond First to Default	4.BZ	0	890,021	866,550	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	49,641	398433-AP-7	GRIFFON CORPORATION CORPORATE	4.CFE	890,021	816,909
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,117,201	1,116,915	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	63,984	404030-AJ-7	H&E EQUIPMENT SERVICES CORPORATE	4.BFE	1,117,201	1,052,931
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,882,472	3,069,335	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	175,831	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	2,882,472	2,893,504
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,561,786	1,596,329	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	91,448	44267D-AD-9	Howard Hughes Corp/The CORPORATE	3.CFE	1,561,786	1,504,881
000000-00-0	Corporate Bond First to Default	4.BZ	0	989,565	997,035	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	57,116	44267D-AF-4	Howard Hughes Corp/The CORPORATE	3.CFE	989,565	939,919
000000-00-0	Corporate Bond First to Default	4.BZ	0	218,951	222,096	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	12,723	460599-AD-5	INTERNATIONAL GAME TECHNOLOGY CORP	3.BFE	218,951	209,373
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,065,616	1,025,691	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	58,758	48666K-AY-5	KB HOME CORPORATE	3.BFE	1,065,616	966,933
000000-00-0	Corporate Bond First to Default	4.BZ	0	125,683	120,186	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	6,885	48666K-AZ-2	KB HOME CORPORATE	3.BFE	125,683	113,301
000000-00-0	Corporate Bond First to Default	4.BZ	0	940,799	1,018,868	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	58,367	50076Q-AE-6	KRAFT FOODS INC CORP	2.CFE	940,799	960,501
000000-00-0	Corporate Bond First to Default	4.BZ	0	11,015,232	12,795,889	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	733,028	50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE	2.CFE	11,015,232	12,062,861
000000-00-0	Corporate Bond First to Default	4.BZ	0	506,016	503,255	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	28,830	50212Y-AD-6	LPL HOLDINGS CORPORATE	3.BFE	506,016	474,425
000000-00-0	Corporate Bond First to Default	4.BZ	0	535,487	530,384	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	30,384	513272-AC-8	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	535,487	500,000
000000-00-0	Corporate Bond First to Default	4.BZ	0	762,524	752,903	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	43,131	552953-CF-6	MGM RESORTS INTL CORPORATE	4.AFE	762,524	709,772
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,406,675	1,350,100	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	77,342	55305B-AS-0	M/I HOMES INC CORPORATE	3.BFE	1,406,675	1,272,758
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,083,295	2,137,499	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	122,449	575385-AD-1	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	2,083,295	2,015,050
000000-00-0	Corporate Bond First to Default	4.BZ	0	812,026	793,589	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	45,462	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	812,026	748,127
000000-00-0	Corporate Bond First to Default	4.BZ	0	311,041	314,553	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	18,020	57701R-AJ-1	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	311,041	296,533
000000-00-0	Corporate Bond First to Default	4.BZ	0	600,000	597,661	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	34,238	57701R-AM-4	MATTAMY GROUP CORP CORP FOREIGN	3.CFE	600,000	563,423
000000-00-0	Corporate Bond First to Default	4.BZ	0	323,069	324,528	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	18,591	624758-AF-5	MUELLER WATER PRODUCTS INC CORPORAT	3.BFE	323,069	305,937
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,046,311	1,078,322	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	61,773	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	1,046,311	1,016,549
000000-00-0	Corporate Bond First to Default	4.BZ	0	317,512	310,888	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	17,810	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	317,512	293,078
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,615,035	4,437,651	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	254,216	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	3,615,035	4,183,435
000000-00-0	Corporate Bond First to Default	4.BZ	0	500,984	503,074	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	28,819	68245X-AH-2	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	500,984	474,255
000000-00-0	Corporate Bond First to Default	4.BZ	0	491,488	490,070	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	28,074	68245X-AP-4	1011778 BC UNLIMITED LIABILITY CORP	3.BFE	491,488	461,996
000000-00-0	Corporate Bond First to Default	4.BZ	0	700,431	682,726	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	39,111	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	700,431	643,615
000000-00-0	Corporate Bond First to Default	4.BZ	0	513,050	527,148	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	30,198	707569-AS-8	PENN NATL GAMING INC CORPORATE	4.CFE	513,050	496,950

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,000,000	948,922	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	54,360	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	1,000,000	894,562
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,209,521	1,177,105	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	67,432	72147K-AF-5	PILGRIMS PRIDE CORP CORPORATE	3.AFE	1,209,521	1,109,673
000000-00-0	Corporate Bond First to Default	4.BZ	0	787,564	752,122	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	43,086	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	787,564	709,035
000000-00-0	Corporate Bond First to Default	4.BZ	0	207,487	198,849	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	11,391	810186-AS-5	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	207,487	187,457
000000-00-0	Corporate Bond First to Default	4.BZ	0	996,644	1,009,763	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	57,846	81725W-AK-9	SENSATA TECHNOLOGIES BV CORP FOREIG	3.CFE	996,644	951,918
000000-00-0	Corporate Bond First to Default	4.BZ	0	679,441	668,047	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	38,270	817565-CG-7	SERVICE CORP INTL CORPORATE	3.CFE	679,441	629,777
000000-00-0	Corporate Bond First to Default	4.BZ	0	756,838	755,751	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	43,294	82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORP	4.AFE	756,838	712,457
000000-00-0	Corporate Bond First to Default	4.BZ	0	193,567	188,876	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	10,820	85172F-AQ-2	SPRINGLEAF FINANCE CORP CORPORATE	3.BFE	193,567	178,056
000000-00-0	Corporate Bond First to Default	4.BZ	0	940,103	939,806	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	53,838	85236F-AA-1	SRM ESCROW ISSUER LLC CORPORATE	4.AFE	940,103	885,968
000000-00-0	Corporate Bond First to Default	4.BZ	0	714,587	737,362	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	42,241	853496-AC-1	STANDARD INDUSTRIES INC CORPORATE	3.BFE	714,587	695,121
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,777,124	2,672,540	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	153,100	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	3.BFE	2,777,124	2,519,440
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,100,068	1,058,930	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	60,662	87265H-AG-4	TRI POINTE GROUP INC CORPORATE	3.CFE	1,100,068	998,268
000000-00-0	Corporate Bond First to Default	4.BZ	0	77,664	77,256	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	4,426	87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN CORP	3.CFE	77,664	72,830
000000-00-0	Corporate Bond First to Default	4.BZ	0	541,392	518,493	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	29,703	87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN CORP	3.CFE	541,392	488,791
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,644,209	9,913,672	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	567,917	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.CFE	9,644,209	9,345,755
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,507,837	2,582,420	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	147,937	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.CFE	2,507,837	2,434,483
000000-00-0	Corporate Bond First to Default	4.BZ	0	257,246	261,173	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	14,962	88033G-DG-2	TENET HEALTHCARE CORP CORPORATE	3.CFE	257,246	246,212
000000-00-0	Corporate Bond First to Default	4.BZ	0	675,000	688,640	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	39,450	88033G-DL-1	TENET HEALTHCARE CORP CORPORATE	3.CFE	675,000	649,191
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,001,456	2,130,396	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	122,042	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	2,001,456	2,008,354
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,382,217	3,338,892	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	191,272	88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP	3.CFE	3,382,217	3,147,619
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,692,657	1,655,635	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	94,845	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	1,692,657	1,560,790
000000-00-0	Corporate Bond First to Default	4.BZ	0	795,169	833,627	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	47,755	914906-AU-6	UNIVISION COMMUNICATIONS CORPORATE	4.AFE	795,169	785,872
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,041,582	1,054,218	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	60,392	92564R-AB-1	VICI PROPERTIES LP/VICI NOTE C CORP	3.BFE	1,041,582	993,826
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,078,190	3,180,673	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	182,209	92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	3,078,190	2,998,464
000000-00-0	Corporate Bond First to Default	4.BZ	0	993,556	1,002,282	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	57,417	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	993,556	944,865
000000-00-0	Corporate Bond First to Default	4.BZ	0	571,174	541,950	12/16/2021	12/20/2026	Credit Default Swap - 149194CM	0	31,046	978097-AG-8	WOLVERINE WORLD WIDE INC CORPORATE	3.CFE	571,174	510,904
000000-00-0	Corporate Bond First to Default	2.BZ	645,000,000	1,852,278	5,246,696	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	(3,146,837)	(15,682)	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1.FFE	4,999,115	5,262,378
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,302,467	3,509,200	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,489)	010392-EZ-7	ALABAMA POWER CORPORATE	1.GFE	3,302,467	3,519,689
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,619,830	5,868,372	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17,540)	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1.FFE	4,619,830	5,885,912
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,596,676	23,072,721	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(68,963)	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1.FFE	20,596,676	23,141,684
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,912,659	3,601,946	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,766)	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1.FFE	2,912,659	3,612,712
000000-00-0	Corporate Bond First to Default	2.BZ	0	784,490	841,539	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(2,515)	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.EFE	784,490	844,055
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,741,682	14,351,913	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(42,897)	110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	15,741,682	14,394,810
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,974,928	6,411,417	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(19,163)	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	1.GFE	4,974,928	6,430,580
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,928,078	10,328,970	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(30,873)	13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP	1.FFE	9,928,078	10,359,843
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,570,945	4,202,573	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(12,561)	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1.CFE	3,570,945	4,215,134
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,300	6,685	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(20)	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1.CFE	6,300	6,705
000000-00-0	Corporate Bond First to Default	2.BZ	0	997,448	1,174,115	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(3,509)	202795-HG-8	COMMONWEALTH EDISON SECURED	1.FFE	997,448	1,177,625
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,748,879	3,065,638	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(9,163)	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,748,879	3,074,801
000000-00-0	Corporate Bond First to Default	2.BZ	0	727,360	813,652	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(2,432)	209111-ES-8	CONS EDISON CO OF NY CORPORATE	2.AFE	727,360	816,084
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,079,034	11,692,003	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(34,947)	209111-EY-5	CONS EDISON CO OF NY CORPORATE	2.AFE	10,079,034	11,726,950
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,357,105	12,378,052	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(36,997)	209111-FA-6	CONS EDISON CO OF NY CORPORATE	2.AFE	11,357,105	12,415,050
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,743,235	5,834,638	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17,439)	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1.DFE	4,743,235	5,852,078
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,754,211	5,656,412	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(16,907)	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1.BFE	4,754,211	5,673,318

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,288,473	2,373,923	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(7,095)	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	2,288,473	2,381,019
000000-00-0	Corporate Bond First to Default	2.BZ	0	19,961,685	22,423,868	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(67,023)	268317-AE-4	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	19,961,685	22,490,892
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,934,543	8,457,055	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(25,278)	291011-AQ-7	EMERSON ELEC CO NOTES	1.FFE	6,934,543	8,482,332
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,777,453	6,038,366	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(18,048)	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1.EFE	4,777,453	6,056,415
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,044,403	7,258,933	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(21,696)	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	6,044,403	7,280,629
000000-00-0	Corporate Bond First to Default	2.BZ	0	14,977,733	17,825,553	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(53,279)	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1.FFE	14,977,733	17,878,832
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,886,585	3,479,996	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,401)	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	2,886,585	3,490,398
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,495,209	2,609,902	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(7,801)	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1.C	2,495,209	2,617,703
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,995,229	10,790,526	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(32,252)	402479-CB-3	GULF POWER CO CORPORATE	1.FFE	9,995,229	10,822,779
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,105	9,263	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(28)	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	9,105	9,290
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,037,965	2,454,449	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(7,336)	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	2,037,965	2,461,785
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,500,000	7,626,678	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(22,796)	452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1.DFE	7,500,000	7,649,474
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,000,000	13,375,659	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(39,979)	462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK	1.EFE	13,000,000	13,415,638
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,815,433	6,514,452	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(19,471)	46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	1.FFE	5,815,433	6,533,924
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,320,708	2,635,116	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(7,876)	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	2,320,708	2,642,992
000000-00-0	Corporate Bond First to Default	2.BZ	0	17,597,246	21,233,955	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(63,467)	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1.FFE	17,597,246	21,297,422
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,672,469	5,720,923	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17,099)	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1.DFE	4,672,469	5,738,023
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,184,811	18,904,812	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(56,505)	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	15,184,811	18,961,317
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,782,783	1,914,522	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(5,722)	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1.EFE	1,782,783	1,920,244
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,041,857	13,683,258	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(40,898)	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1.BFE	12,041,857	13,724,156
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,965,769	2,163,620	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(6,467)	641423-BZ-0	NEVADA POWER CO CORPORATE	1.FFE	1,965,769	2,170,087
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,213,907	1,379,802	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(4,124)	649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,213,907	1,383,926
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,759,890	1,894,290	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(5,662)	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	1,759,890	1,899,952
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,953,072	23,880,577	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(71,377)	64990F-MT-8	NY ST DORM AUTH CORPORATE MUNI	1.BFE	20,953,072	23,951,954
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,514,207	21,586,596	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(64,521)	64990F-MV-3	NY ST DORM AUTH Corporate Muni Taxa	1.BFE	18,514,207	21,651,117
000000-00-0	Corporate Bond First to Default	2.BZ	0	29,450,000	29,659,171	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(88,649)	654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	1.GFE	29,450,000	29,747,820
000000-00-0	Corporate Bond First to Default	2.BZ	0	130,558	142,676	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(426)	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1.DFE	130,558	143,102
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,185,012	1,436,643	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(4,294)	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,185,012	1,440,937
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,790,285	11,109,950	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(33,207)	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	9,790,285	11,143,157
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,747,407	6,293,308	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(18,810)	69351U-AH-6	PPL Electric Utilities Corp CORPORA	1.FFE	5,747,407	6,312,118
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,007,876	12,697,289	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(37,951)	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	10,007,876	12,735,241
000000-00-0	Corporate Bond First to Default	2.BZ	0	25,000,000	27,756,053	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(82,961)	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1.BFE	25,000,000	27,839,014
000000-00-0	Corporate Bond First to Default	2.BZ	0	50,348,641	58,693,641	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(175,431)	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1.EFE	50,348,641	58,869,072
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,438,866	13,569,993	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(40,560)	737679-DF-4	Potomac Elec Pwr Co CORPORATE	1.FFE	12,438,866	13,610,552
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,526,836	8,382,178	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(25,054)	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1.DFE	7,526,836	8,407,231
000000-00-0	Corporate Bond First to Default	2.BZ	0	40,117,887	44,557,660	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(133,180)	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	40,117,887	44,690,840
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,513,235	11,805,525	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(35,286)	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1.FFE	10,513,235	11,840,811
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,782,701	7,683,468	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(22,965)	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1.FFE	6,782,701	7,706,434
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,956,066	3,441,092	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,285)	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	2,956,066	3,451,377
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,070,053	3,733,638	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(11,160)	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1.CFE	3,070,053	3,744,798
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,482,551	4,709,176	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(14,075)	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1.GFE	4,482,551	4,723,251
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,768,933	4,359,417	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(13,030)	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	3,768,933	4,372,447

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,068,523	20,885,469	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(62,425)	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	20,068,523	20,947,894
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,007,714	3,386,505	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,122)	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1.CFE	3,007,714	3,396,627
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,351	5,587	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	5,351	5,603
000000-00-0	Corporate Bond First to Default	2.BZ	0	23,093,836	25,675,996	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(76,744)	842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE	1.EFE	23,093,836	25,752,740
000000-00-0	Corporate Bond First to Default	2.BZ	0	426,719	424,665	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(1,269)	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	426,719	425,934
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,358,579	7,947,168	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(23,754)	845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	1.GFE	7,358,579	7,970,922
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,073,842	12,749,350	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(38,107)	854502-AA-9	STANLEY BLACK & DECKER INC CORPORAT	1.GFE	11,073,842	12,787,457
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,994,215	6,110,515	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(18,264)	889175-BD-6	TOLEDO EDISON CO CORPORATE	2.AFE	4,994,215	6,128,779
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,396,746	11,946,423	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(35,707)	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1.FFE	10,396,746	11,982,130
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,987,372	3,687,011	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(11,020)	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1.EFE	2,987,372	3,698,031
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,159,610	3,580,083	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(10,701)	907818-CU-0	UNION PACIFIC CORP BOND	2.AFE	3,159,610	3,590,784
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,279,600	5,923,496	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(17,705)	907818-DF-2	UNION PACIFIC CORP CORP	2.AFE	5,279,600	5,941,201
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,158,629	4,338,036	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(12,966)	911312-AN-6	UNITED PARCEL SERVICE CORPORATE	1.GFE	4,158,629	4,351,002
000000-00-0	Corporate Bond First to Default	2.BZ	0	507,126	597,005	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(1,784)	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	507,126	598,789
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,031,114	2,237,522	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(6,688)	91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,031,114	2,244,210
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,050,000	10,727,952	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(32,065)	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1.AFE	9,050,000	10,760,017
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,967,242	5,641,459	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(16,862)	929903-AM-4	WACHOVIA CORP BOND	2.BFE	4,967,242	5,658,321
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,000,000	6,145,938	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(18,370)	96926G-AA-1	RICE UNIV CORPORATE	1.AFE	5,000,000	6,164,308
000000-00-0	Corporate Bond First to Default	2.BZ	0	162,330	178,116	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(532)	976826-BE-6	WISCONSIN PWR & LT CO CORPORATE	1.GFE	162,330	178,648
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,031,129	17,597,864	03/25/2022	06/20/2032	Credit Default Swap - 151949CM	0	(52,599)	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1.GFE	16,031,129	17,650,463
000000-00-0	Corporate Bond First to Default	2.BZ	460,000,000	(1,648,041)	1,437,206	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	(2,747,050)	(3,852)	002819-AC-4	ABBOTT LABS CORPORATE	1.EFE	1,099,009	1,441,058
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,463,555	14,995,124	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(40,193)	010392-FB-9	ALABAMA POWER CORPORATE	1.GFE	13,463,555	15,035,317
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,731,398	9,638,794	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(25,836)	010392-FF-0	ALABAMA POWER CORPORATE	1.GFE	8,731,398	9,664,630
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,057,430	5,926,689	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(15,886)	020002-AS-0	ALLSTATE CORP BOND	1.GFE	5,057,430	5,942,575
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,084,863	7,352,534	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(19,708)	071813-AX-7	BAXTER INTL INC CORPORATE	2.BFE	6,084,863	7,372,242
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,879,698	4,259,366	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(11,417)	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	3,879,698	4,270,783
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,542,029	10,074,729	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(27,004)	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,542,029	10,101,734
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,184,424	18,839,049	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(50,496)	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.BFE	15,184,424	18,889,546
000000-00-0	Corporate Bond First to Default	2.BZ	0	916,221	1,234,628	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(3,309)	166756-AU-0	CHEVRON USA INC. CORP	1.DFE	916,221	1,237,937
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,573,527	10,977,472	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(29,424)	20030N-AK-7	COMCAST CORP CORPORATE	1.GFE	8,573,527	11,006,896
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,740,304	5,865,770	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(15,723)	20030N-AM-3	COMCAST CORP CORPORATE	1.GFE	4,740,304	5,881,493
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,261,072	18,945,470	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(50,782)	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	15,261,072	18,996,252
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,902,696	2,475,884	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(6,636)	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1.BFE	1,902,696	2,482,520
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,370,795	3,328,847	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(8,923)	254687-EH-5	WALT DISNEY COMPANY CORPORATE	2.AFE	3,370,795	3,337,769
000000-00-0	Corporate Bond First to Default	2.BZ	0	9,310,854	9,058,118	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(24,279)	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.GFE	9,310,854	9,082,398
000000-00-0	Corporate Bond First to Default	2.BZ	0	46,484,751	39,616,032	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(106,187)	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.GFE	46,484,751	39,722,219
000000-00-0	Corporate Bond First to Default	2.BZ	0	12,156,706	15,025,797	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(40,275)	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.CFE	12,156,706	15,066,073
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,241,822	8,705,021	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(23,333)	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	7,241,822	8,728,354
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,493,564	12,104,666	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(32,445)	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	10,493,564	12,137,111
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,878,348	12,944,316	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(34,696)	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1.EFE	10,878,348	12,979,012
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,991,981	3,808,766	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(10,209)	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,991,981	3,818,975
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,058,024	10,428,159	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(27,952)	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	8,058,024	10,456,110
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,977,603	6,078,735	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(16,294)	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	4,977,603	6,095,029
000000-00-0	Corporate Bond First to Default	2.BZ	0	20,208,696	24,605,718	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(65,953)	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	20,208,696	24,671,671
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,175,396	9,799,840	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(26,268)	585055-AT-3	MEDTRONIC INC CORPORATE	1.GFE	8,175,396	9,826,108
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,987,091	10,303,431	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(27,617)	589331-AQ-0	MERCK AND CO CORPORATE	1.EFE	7,987,091	10,331,048
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,385,203	6,604,391	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(17,702)	59156R-AM-0	METLIFE INC CORPORATE	1.GFE	5,385,203	6,622,094
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,996,621	3,726,361	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(9,988)	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	2,996,621	3,736,349
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,000,000	5,130,636	03/24/2022	06/20/2032	Credit Default Swap - 151912CM	0	(13,752)	654579-AD-3	NIPPON LIFE INS CORP FOREIGN	1.GFE	5,000,000	5,144,388

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,972,655	7,260,001	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(19,460)	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1.FFE	5,972,655	7,279,461
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,415,148	12,911,516	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(34,608)	695114-CL-0	PACIFICORP CORPORATE	1.EFE	11,415,148	12,946,124
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,800,000	14,449,431	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(38,730)	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1.EFE	10,800,000	14,488,161
000000-00-0	Corporate Bond First to Default	2.BZ	0	18,170,634	21,969,712	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(58,888)	717081-CY-7	PFIZER INC CORPORATE	1.FFE	18,170,634	22,028,600
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,831,554	12,706,189	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(34,058)	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	10,831,554	12,740,247
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,484,610	5,857,059	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(15,699)	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1.FFE	4,484,610	5,872,758
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,941,310	6,129,128	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(16,429)	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1.EFE	4,941,310	6,145,557
000000-00-0	Corporate Bond First to Default	2.BZ	0	30,000,000	38,026,802	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(101,927)	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	30,000,000	38,128,729
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,045,146	6,058,981	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(16,241)	797440-BJ-2	San Diego Gas Electric Engine CORPO	1.FFE	5,045,146	6,075,222
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,995,163	16,520,312	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(44,281)	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1.CFE	13,995,163	16,564,593
000000-00-0	Corporate Bond First to Default	2.BZ	0	24,680,381	29,844,574	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(79,996)	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1.EFE	24,680,381	29,924,570
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,783,777	5,529,770	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(14,822)	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,783,777	5,544,592
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,296,426	19,206,549	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(51,481)	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	2.AFE	16,296,426	19,258,030
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,214,736	1,499,866	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(4,020)	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,214,736	1,503,887
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,601,938	5,606,378	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(15,027)	87612E-AU-0	TARGET CORP CORPORATE	1.FFE	4,601,938	5,621,405
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,930,971	10,016,728	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(26,849)	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	7,930,971	10,043,577
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,255,036	12,463,199	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(33,406)	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	11,255,036	12,496,606
000000-00-0	Corporate Bond First to Default	2.BZ	0	13,940,589	15,717,272	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(42,129)	906548-CH-3	UNION ELECTRIC CO CORPORATE	1.FFE	13,940,589	15,759,401
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,192,821	7,451,617	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(19,973)	91412F-7Y-7	UNIVERSITY OF CALIFORNIA CORPORATE	1.CFE	6,192,821	7,471,591
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,250,841	7,261,873	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(19,465)	927804-FE-9	Virginia Electric Power CORPORATE	2.AFE	6,250,841	7,281,338
000000-00-0	Corporate Bond First to Default	2.BZ	0	15,795,804	18,305,219	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(49,065)	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	2.AFE	15,795,804	18,354,284
000000-00-0	Corporate Bond First to Default	2.BZ	0	8,717,652	10,815,214	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(28,989)	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	8,717,652	10,844,203
000000-00-0	Corporate Bond First to Default	2.BZ	0	10,556,756	12,866,201	03/24/2022	06/20/2032	Credit Default Swap - 1519120M	0	(34,487)	931142-CS-0	WAL MART STORES INC CORPORATE	1.CFE	10,556,756	12,900,688
000000-00-0	Corporate Bond First to Default	2.BZ	60,000,000	5,591,288	7,098,949	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	(358,311)	(19,022)	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	5,949,599	7,117,971
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,960,060	2,522,361	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(6,759)	17275R-AF-9	CISCO SYSTEMS INC CORPORATE	1.DFE	1,960,060	2,529,120
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,320,172	1,725,313	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(4,623)	191219-AX-2	Coca Cola Enterprises Inc DEBENTURE	1.FFE	1,320,172	1,729,936
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,037,994	2,118,040	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(5,675)	20825C-AP-9	Conocophillips CORPORATE	1.GFE	2,037,994	2,123,716
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,396,686	2,800,533	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(7,504)	20825C-AQ-7	Conocophillips CORPORATE	1.GFE	2,396,686	2,808,038
000000-00-0	Corporate Bond First to Default	2.BZ	0	958,543	1,231,346	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(3,300)	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	958,543	1,234,646
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,075,724	2,487,151	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(6,665)	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1.FFE	2,075,724	2,493,816
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,767,786	6,808,880	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(18,245)	268317-AC-8	ELECTRICITE DE FRANCE CORP FOREIGN	2.AFE	5,767,786	6,827,125
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,031,429	3,682,999	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(9,869)	341081-EU-7	FLORIDA POWER & LIGHT CORP	1.EFE	3,031,429	3,692,868
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,808,434	3,497,720	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(9,372)	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1.FFE	2,808,434	3,507,092
000000-00-0	Corporate Bond First to Default	2.BZ	0	4,190,683	5,159,849	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(13,826)	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	4,190,683	5,173,675
000000-00-0	Corporate Bond First to Default	2.BZ	0	5,308,423	6,524,576	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(17,483)	478160-AN-4	JOHNSON & JOHNSON CORPORATE	1.AFE	5,308,423	6,542,060
000000-00-0	Corporate Bond First to Default	2.BZ	0	6,025,628	7,597,388	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(20,358)	532457-BC-1	Eli Lilly & Co CORPORATE	1.FFE	6,025,628	7,617,746
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,000,000	2,565,758	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(6,875)	64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP	1.BFE	2,000,000	2,572,634
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,124,863	3,588,235	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(9,615)	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	3,124,863	3,597,850
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,185,012	1,437,086	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(3,851)	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1.EFE	1,185,012	1,440,937
000000-00-0	Corporate Bond First to Default	2.BZ	0	7,174,172	8,706,965	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(23,331)	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	7,174,172	8,730,296
000000-00-0	Corporate Bond First to Default	2.BZ	0	3,400,000	4,094,013	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(10,970)	796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE	1.DFE	3,400,000	4,104,983
000000-00-0	Corporate Bond First to Default	2.BZ	0	2,036,410	2,235,347	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(5,990)	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	2,036,410	2,241,337
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,073,946	1,327,904	03/24/2022	06/20/2032	Credit Default Swap - 1519130M	0	(3,558)	87612E-AR-7	TARGET CORP CORPORATE	1.FFE	1,073,946	1,331,462
000000-00-0	Corporate Bond First to Default	2.BZ	30,000,000	378,788	570,869	03/24/2022	06/20/2032	Credit Default Swap - 1519140M	(179,155)	(1,601)	049560-AG-0	ATMOS ENERGY CORP BOND	1.EFE	557,943	572,469
000000-00-0	Corporate Bond First to Default	2.BZ	0	1,551,902	1,670,707	03/24/2022	06/20/2032	Credit Default Swap - 1519140M	0	(4,684)	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	1,551,902	1,675,391

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2.BZ	0	11,552,126	14,118,200	03/24/2022	06/20/2032	Credit Default Swap - 1519140M	0	(39,583)	59156R-AJ-7	METLIFE INC CORPORATE	1.GFE	11,552,126	14,157,783
000000-00-0	Corporate Bond First to Default	2.BZ	0	558,364	581,313	03/24/2022	06/20/2032	Credit Default Swap - 1519140M	0	(1,630)	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	558,364	582,943
000000-00-0	Corporate Bond First to Default	2.BZ	0	16,565,021	19,955,704	03/24/2022	06/20/2032	Credit Default Swap - 1519140M	0	(55,949)	911312-BV-7	UNITED PARCEL SERVICE CORPORATE	1.GFE	16,565,021	20,011,653
000000-00-0	Corporate Bond First to Default	4.BZ	0	524	524	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	25	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2.CZ	524	500
000000-00-0	Corporate Bond First to Default	4.BZ	0	12,651,983	6,615,227	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	7,060,983	312,317	012873-AH-8	OVINTIV INC NOTES	2.CFE	5,591,000	6,302,910
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,278,900	1,242,956	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	58,682	032177-AJ-6	AMSTED INDUSTRIES INC CORPORATE	3.CFE	1,278,900	1,184,274
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,012,382	2,117,430	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	99,968	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,012,382	2,017,462
000000-00-0	Corporate Bond First to Default	4.BZ	0	25,014,185	26,601,437	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	1,255,902	037411-AY-1	APACHE CORP CORPORATE	3.AFE	25,014,185	25,345,536
000000-00-0	Corporate Bond First to Default	4.BZ	0	498,225	457,468	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	21,598	045086-AP-0	ASHTON WOODS USA LLC / ASHTON CORPO	4.AFE	498,225	435,870
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,115,984	3,041,088	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	143,575	07556Q-BR-5	BEAZER HOMES USA INC CORPORATE	4.BFE	3,115,984	2,897,513
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,244,574	2,101,276	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	99,205	1248EP-CK-7	CCO HLDGS LLC CAP CORP CORPORATE	3.CFE	2,244,574	2,002,071
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,559,219	3,399,138	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	160,479	131347-CP-9	CALPINE CORP CORPORATE	4.AFE	3,559,219	3,238,659
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,183,812	4,022,153	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	189,893	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	3,183,812	3,832,260
000000-00-0	Corporate Bond First to Default	4.BZ	0	969,475	980,921	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	46,311	23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	969,475	934,610
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,670,076	17,365,887	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	819,875	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	6,670,076	16,546,012
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,833,063	12,881,817	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	608,174	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	10,833,063	12,273,643
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,693,718	1,472,929	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	69,540	345370-BR-0	FORD MOTOR CO CORPORATE	3.BFE	1,693,718	1,403,390
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,114,769	1,870,828	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	88,325	345370-CQ-1	FORD MOTOR CO CORPORATE	3.BFE	2,114,769	1,782,503
000000-00-0	Corporate Bond First to Default	4.BZ	0	520,401	1,177,657	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	55,599	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	520,401	1,122,058
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,747,961	5,227,862	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	246,817	38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP	1.C	4,747,961	4,981,045
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,529,865	9,654,843	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	455,822	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	7,529,865	9,199,021
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,675,880	6,001,612	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	283,347	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	4,675,880	5,718,265
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,906,601	5,467,463	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	258,129	45204F-CQ-6	ILLINOIS FIN AUTH ED REV MUNI	1.A	4,906,601	5,209,334
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,639,338	2,497,219	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	117,898	48666K-AZ-2	KB HOME CORPORATE	3.BFE	2,639,338	2,379,320
000000-00-0	Corporate Bond First to Default	4.BZ	0	194,160	193,443	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	9,133	50050N-AA-1	Kontoor Brands Inc CORPORATE	3.CFE	194,160	184,310
000000-00-0	Corporate Bond First to Default	4.BZ	0	17,603,400	18,862,572	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	890,536	50076Q-AE-6	KRAFT FOODS INC CORP	2.CFE	17,603,400	17,972,036
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,041,380	2,070,366	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	97,746	50076Q-AR-7	KRAFT FOODS INC CORP	2.CFE	2,041,380	1,972,620
000000-00-0	Corporate Bond First to Default	4.BZ	0	500,000	490,126	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	23,140	513272-AD-6	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	500,000	466,986
000000-00-0	Corporate Bond First to Default	4.BZ	0	504,945	489,998	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	23,134	513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE	3.CFE	504,945	466,864
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,746,280	1,698,875	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	80,207	62482B-AA-0	MOZART DEBT MERGER SUB INC CORPORAT	4.AFE	1,746,280	1,618,668
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,989,739	1,927,631	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	91,007	629377-CH-3	NRG ENERGY INC CORPORATE	3.AFE	1,989,739	1,836,624
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,211,199	2,085,842	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	98,476	629377-CS-9	NRG ENERGY INC CORPORATE	3.BFE	2,211,199	1,987,366
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,131,270	1,248,109	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	58,925	663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPO	1.BZ	1,131,270	1,189,183
000000-00-0	Corporate Bond First to Default	4.BZ	0	757,772	750,009	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	35,409	68622T-AA-9	ORGANON FINANCE 1 LLC CORPORATE	3.BFE	757,772	714,600
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,550,955	1,495,766	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	70,618	69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER CORPO	4.AFE	1,550,955	1,425,148
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,702,514	12,612,284	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	595,449	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	2.CFE	10,702,514	12,016,835
000000-00-0	Corporate Bond First to Default	4.BZ	0	505,186	473,238	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	22,342	737446-AQ-7	POST HOLDINGS INC CORPORATE	4.BFE	505,186	450,895
000000-00-0	Corporate Bond First to Default	4.BZ	0	516,839	488,361	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	23,056	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	516,839	465,304
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,406,007	8,499,281	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	401,266	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	7,406,007	8,098,014
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,009,863	961,557	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	45,397	853496-AG-2	STANDARD INDUSTRIES INC CORPORATE	3.BFE	1,009,863	916,160
000000-00-0	Corporate Bond First to Default	4.BZ	0	800,000	762,186	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	35,984	89055F-AC-7	TOPBUILD CORP CORPORATE	3.BFE	800,000	726,202
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,490,334	1,487,526	03/28/2022	06/20/2027	Credit Default Swap - 152210CM	0	70,229	92840V-AH-5	VISTRA OPERATIONS COMPANY LLC CORPO	3.BFE	1,490,334	1,417,298
000000-00-0	Corporate Bond First to Default	4.BZ	50,000,000	2,449,872	119,833	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	2,353,661	5,455	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.FFE	96,211	114,378
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,175,060	11,984,014	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	545,548	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	10,175,060	11,438,466
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,141,599	4,975,558	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	226,502	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	4,141,599	4,749,056
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,944,095	2,491,887	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	113,438	302508-AQ-9	FMR LLC BONDS 144A	1.EFE	1,944,095	2,378,449
000000-00-0	Corporate Bond First to Default	4.BZ	0	9,393,657	11,642,124	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	529,984	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	9,393,657	11,112,140
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,094,614	2,130,066	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	96,967	629377-CE-0	NRG ENERGY INC CORPORATE	3.AFE	2,094,614	2,033,099
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,091,599	6,173,184	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	281,022	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	5,091,599	5,892,162

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	457,839	524,496	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	23,877	803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT	4.AFE	457,839	500,619
000000-00-0	Corporate Bond First to Default	4.BZ	0	8,902,347	9,038,301	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	411,450	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.CFE	8,902,347	8,626,851
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,418,357	5,891,592	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	268,203	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	5,418,357	5,623,390
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,125,278	1,193,627	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	54,337	911365-BL-7	UNITED RENTALS NA INC CORPORATE	3.BFE	1,125,278	1,139,290
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,546,372	2,879,045	03/28/2022	06/20/2027	Credit Default Swap - 152213CM	0	131,063	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	2,546,372	2,747,983
000000-00-0	Corporate Bond First to Default	4.BZ	150,000,000	13,756,252	6,447,275	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	8,430,580	303,043	012873-AK-1	OVINTIV INC CORP FOREIGN	2.CFE	5,325,671	6,144,231
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,917,597	8,370,986	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	393,464	037411-AM-7	APACHE CORP DEBENTURES	3.AFE	6,917,597	7,977,522
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,012,382	2,116,966	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	99,504	037411-AR-6	APACHE CORP CORPORATE	3.AFE	2,012,382	2,017,462
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,908,633	7,345,406	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	345,258	037411-AY-1	APACHE CORP CORPORATE	3.AFE	6,908,633	7,000,148
000000-00-0	Corporate Bond First to Default	4.BZ	0	509,876	501,087	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	23,553	05508W-AB-1	B&G FOODS INC CORPORATE	4.BFE	509,876	477,534
000000-00-0	Corporate Bond First to Default	4.BZ	0	509,955	517,565	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	24,327	071734-AC-1	BAUSCH HEALTH COMPANIES INC CORP FO	3.BFE	509,955	493,238
000000-00-0	Corporate Bond First to Default	4.BZ	0	22,029,111	23,462,763	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	1,102,828	15189X-AY-4	CENTERPOINT ENERGY CORPORATE	1.FFE	22,029,111	22,359,936
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,202,853	12,319,286	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	579,047	23311R-AA-4	DCP MIDSTREAM LP CORPORATE	3.AFE	10,202,853	11,740,238
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,330,756	1,885,264	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	88,614	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.GFE	1,330,756	1,796,650
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,344,995	2,248,603	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	105,692	25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE	4.BFE	2,344,995	2,142,911
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,409,432	8,874,691	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	417,140	26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	3.CFE	3,409,432	8,457,551
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,376,370	5,162,421	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	242,651	26439X-AC-7	DCP MIDSTREAM LP NOTES	3.AFE	4,376,370	4,919,770
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,131,915	3,887,600	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	182,730	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	3,131,915	3,704,870
000000-00-0	Corporate Bond First to Default	4.BZ	0	836,706	824,329	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	38,746	364760-AQ-1	THE GAP INC CORPORATE	3.CFE	836,706	785,583
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,035,181	5,701,259	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	267,978	416592-AE-3	HARTFORD LIFE SENIOR NOTES	3.BFE	5,035,181	5,433,281
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,967,786	5,086,408	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	239,078	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	3,967,786	4,847,330
000000-00-0	Corporate Bond First to Default	4.BZ	0	142,870	150,491	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	7,074	42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE	2.CFE	142,870	143,417
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,040,225	9,034,332	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	424,644	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	7,040,225	8,609,689
000000-00-0	Corporate Bond First to Default	4.BZ	0	603,277	570,668	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	26,823	48666K-AZ-2	KB HOME CORPORATE	3.BFE	603,277	543,845
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,117,997	2,155,838	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	101,332	500760-AN-6	KRAFT FOODS INC CORP	2.CFE	2,117,997	2,054,506
000000-00-0	Corporate Bond First to Default	4.BZ	0	10,296,210	10,440,124	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	490,720	500760-AR-7	KRAFT FOODS INC CORP	2.CFE	10,296,210	9,949,403
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,277,933	1,433,779	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	67,392	50077L-AZ-9	KRAFT HEINZ FOODS CO CORPORATE	2.CFE	1,277,933	1,366,386
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,029,550	1,014,440	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	47,682	552953-CH-2	MGM RESORTS INTL CORPORATE	4.AFE	1,029,550	966,758
000000-00-0	Corporate Bond First to Default	4.BZ	0	244,586	236,454	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	11,114	575385-AE-9	MASONITE INTERNATIONAL CORP CORP FO	3.AFE	244,586	225,340
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,905,544	1,848,900	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	86,904	629377-CR-1	NRG ENERGY INC CORPORATE	3.BFE	1,905,544	1,761,996
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,592,910	2,860,083	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	134,433	663903-KK-7	NORTHEAST OHIO REGIONAL SEWER CORPO	1.BZ	2,592,910	2,725,650
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,481,353	1,631,523	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	76,687	663903-KP-6	NORTHEAST OHIO REGIONAL SEWER CORPO	1.BZ	1,481,353	1,554,836
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,077,323	8,594,054	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	403,949	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	7,077,323	8,190,105
000000-00-0	Corporate Bond First to Default	4.BZ	0	5,000,000	4,693,414	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	220,606	70959W-AK-9	Penske Automotive Group Inc CORPORA	3.CFE	5,000,000	4,472,808
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,000,000	917,379	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	43,120	72147K-AG-3	PILGRIMS PRIDE CORP CORPORATE	3.BFE	1,000,000	874,259
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,722,797	1,627,513	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	76,499	737446-AR-5	POST HOLDINGS INC CORPORATE	4.BFE	1,722,797	1,551,015
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,620,986	1,487,145	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	69,901	810186-AW-6	SCOTTS MIRACLE-GRO CO/TH CORPORATE	4.AFE	1,620,986	1,417,244
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,982,099	5,029,078	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	236,383	87927V-AF-5	TELECOM ITALIA CAPITAL 144A	3.CFE	4,982,099	4,792,695
000000-00-0	Corporate Bond First to Default	4.BZ	0	6,600,000	7,069,990	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	332,313	87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN	3.CFE	6,600,000	6,737,677
000000-00-0	Corporate Bond First to Default	4.BZ	0	7,740,510	8,429,635	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	396,221	88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	3.CFE	7,740,510	8,033,414
000000-00-0	Corporate Bond First to Default	4.BZ	0	740,229	716,226	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	33,665	89055F-AB-9	TOPBUILD CORP CORPORATE	3.BFE	740,229	682,561
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,470,196	3,929,658	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	184,707	911684-AD-0	UNITED STATES CELLULAR CORP BOND	3.BFE	3,470,196	3,744,951
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,845,147	2,929,792	03/30/2022	06/20/2027	Credit Default Swap - 152441CM	0	137,710	962166-CA-0	WEYERHAEUSER COMPANY CORPORATE	2.BFE	2,845,147	2,792,082
000000-00-0	Corporate Bond First to Default	4.BZ	25,000,000	4,759,067	3,527,590	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	1,405,097	165,153	037411-AR-6	APACHE CORP CORPORATE	3.AFE	3,353,971	3,362,437
000000-00-0	Corporate Bond First to Default	4.BZ	0	1,237,649	1,747,839	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	81,830	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.GFE	1,237,649	1,666,009
000000-00-0	Corporate Bond First to Default	4.BZ	0	466,070	460,121	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	21,542	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORP	4.AFE	466,070	438,579
000000-00-0	Corporate Bond First to Default	4.BZ	0	281,399	269,780	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	12,630	25525P-AB-3	DIVERSIFIED HEALTHCARE TR CORPORATE	4.BFE	281,399	257,149
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,147,816	4,989,795	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	233,610	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2.CFE	4,147,816	4,756,185
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,131,915	3,886,843	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	181,973	337932-AC-1	FIRSTENERGY CORP NOTES	3.AFE	3,131,915	3,704,870
000000-00-0	Corporate Bond First to Default	4.BZ	0	2,956,786	4,231,926	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	198,129	35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE	2.CFE	2,956,786	4,033,798

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	4.BZ	0	292,847	288,459	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	13,505	364760-AQ-1	THE GAP INC CORPORATE	3.CFE	292,847	274,954
000000-00-0	Corporate Bond First to Default	4.BZ	0	407,328	494,525	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	23,152	674599-BT-1	Occidental Pete Corp SENIOR NOTES	3.AFE	407,328	471,373
000000-00-0	Corporate Bond First to Default	4.BZ	0	3,948,160	4,058,077	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	189,989	87470L-AD-3	TALLGRASS ENERGY PARTNERS LP CORPOR	3.CFE	3,948,160	3,868,087
000000-00-0	Corporate Bond First to Default	4.BZ	0	4,664,576	4,750,548	03/30/2022	06/20/2027	Credit Default Swap - 152445CM	0	222,409	87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	3.CFE	4,664,576	4,528,139
9999999999 - Totals				2,651,846,419	2,851,963,205	XXX	XXX	XXX	36,485,364	33,258,180	XXX	XXX	XXX	2,615,361,055	2,818,705,025

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	2,064,425,631	0	0	0	0	0	0	15	2,064,425,631
2. Add: Opened or Acquired Transactions	14	2,622,691,522	0	0	0	0	0	0	14	2,622,691,522
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	17	1,955,726,643	0	0	0	0	0	0	17	1,955,726,643
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	79,544,091	XXX	0	XXX	0	XXX	0	XXX	79,544,091
7. Ending Inventory	12	2,651,846,419	0	0	0	0	0	0	12	2,651,846,419

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,881,202,975	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,830,900	
3.	Total (Line 1 plus Line 2)		1,886,033,875
4.	Part D, Section 1, Column 6	3,186,676,461	
5.	Part D, Section 1, Column 7	(1,300,642,587)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,029,431,776	
8.	Part B, Section 1, Column 13	31,643,761	
9.	Total (Line 7 plus Line 8)		2,061,075,537
10.	Part D, Section 1, Column 9	3,462,196,184	
11.	Part D, Section 1, Column 10	(1,401,120,647)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,493,253,038	
14.	Part B, Section 1, Column 20	281,454,379	
15.	Part D, Section 1, Column 12	3,774,707,417	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,889,024,370	1,692,984,393
2.	Cost of cash equivalents acquired	16,780,022,897	60,317,884,744
3.	Accrual of discount	1,676,067	3,154,117
4.	Unrealized valuation increase (decrease)	43,988	(40,254)
5.	Total gain (loss) on disposals	(362,750)	(271,310)
6.	Deduct consideration received on disposals	16,869,532,669	59,123,529,621
7.	Deduct amortization of premium	68,674	287,405
8.	Total foreign exchange change in book/adjusted carrying value	(97,731)	(172,174)
9.	Deduct current year's other than temporary impairment recognized	1,538,327	698,120
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,799,167,170	2,889,024,370
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,799,167,170	2,889,024,370

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	5,593
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	10,843,608
Office Building	Scranton	PA	02/01/2006		0	0	0	344,461
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	2,564
293400, Retail	Chicago	IL	12/30/2012		0	0	0	257,608
293700, Retail	New York	NY	12/18/2013		0	0	0	7,703
297900, Retail	Fort Lauderdale	FL	06/15/2017		0	0	0	25,000
0199999. Acquired by Purchase					0	0	0	11,486,537
0399999 - Totals					0	0	0	11,486,537

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
EH1, Office, Land	Upper Dublin	PA	03/31/2022	Prudential Drive Investors, LLC	0	0	0	0	0	0	0	0	0	0	0	(2,499,419)	(2,499,419)	0	0
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	0	6,793
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	0	0	(2,499,419)	(2,499,419)	0	6,793
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	(2,499,419)	(2,499,419)	0	6,793

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612212	EARLE	AR		03/22/2022	3.600	10,200,000	0	20,400,001
717612184	NEWPORT	AR		01/13/2022	3.280	3,125,000	0	5,385,417
717611987	PORTLAND	AR		02/01/2022	2.900	1,539,847	0	3,650,000
717611719	WEST MEMPHIS	AR		02/01/2022	4.100	325,221	0	758,452
717612168	CANTUA CREEK	CA		03/21/2022	3.520	165,000,000	0	278,928,711
717611736	COURTLAND	CA		08/26/2019	4.060	0	750,000	5,408,560
717610603	FOWLER	CA		02/01/2022	3.150	1,311,461	0	9,882,100
717612192	FOWLER	CA		01/12/2022	2.490	5,000,000	0	9,606,400
717611722	KINGBURG	CA		02/01/2022	3.720	454,400	0	939,539
717611753	KINGBURG	CA		02/01/2022	3.760	403,920	0	835,164
717610965	MADERA	CA		06/01/2015	3.950	0	1,131,900	11,583,000
717610953	MAXWELL	CA		02/01/2022	4.150	995,000	0	2,243,652
717612208	MECCA	CA		03/17/2022	3.250	2,400,000	0	6,036,000
717611019	NAPA	CA		06/24/2015	3.990	0	1,535,250	6,385,365
717611479	NAPA	CA		07/26/2017	4.210	0	87,300	1,600,729
717611602	NAPA	CA		06/29/2018	5.400	0	153,690	765,487
717611035	TULARE	CA		02/01/2022	4.130	1,256,250	0	2,959,498
717611707	BURLINGTON	CO		02/01/2022	4.550	389,639	0	1,767,861
717611128	SPRINGFIELD	CO		12/18/2015	3.800	0	720,387	10,680,413
717611708	IMMOKALEE	FL		06/14/2019	4.050	0	527,635	31,644,692
717610978	PALM BEACH	FL		06/03/2015	3.900	0	1,302,260	35,113,205
717610419	SOPERTON	GA		02/01/2022	5.500	989,741	0	5,267,943
717611361	SOPERTON	GA		02/01/2022	4.200	560,000	0	2,943,369
717611015	MOUNT AYR	IA		05/27/2015	3.710	0	1,302,916	35,477,102
717611642	MOUNT AYR	IA		11/02/2018	4.650	0	1,425,347	4,433,439
717612190	SIBLEY	IA		03/31/2022	3.390	6,000,000	0	22,125,784
717611804	TUNICA	MS		02/03/2020	3.410	0	916,618	10,015,003
717611700	BOARDMAN	OR		03/01/2019	4.260	0	646,475	55,550,000
717612096	SALEM	OR		06/24/2021	3.700	0	3,150,000	11,590,835
0199999. Mortgages in good standing - Farm Mortgages						199,950,480	13,649,779	593,977,723
706111379	DAPHNE	AL		03/31/2022	2.557	12,935,700	0	18,143,743
706111378	FAIRHOPE	AL		03/31/2022	2.557	8,743,050	0	11,958,197
706111380	MOBILE	AL		03/31/2022	2.557	9,679,500	0	12,996,600
706111381	MOBILE	AL		03/31/2022	2.557	8,923,500	0	12,064,796
752200014	BRISBANE	AUS		06/30/2021	5.750	0	1,606,729	54,074,077
752000217	MELBOURNE	AUS		01/24/2018	4.700	0	2,002,500	158,600,640
752200001	MELBOURNE	AUS		04/08/2019	1.730	0	6,062,620	64,063,438
706108689	SCOTTSDALE	AZ		02/10/2012	4.200	0	1,039,335	23,611,163
706102047	CARSON	CA		02/01/2022	7.690	56,560	0	2,462,015
706110844	CARSON	CA		02/20/2020	3.710	0	1,084,116	29,094,454
706109818	CHINO	CA		02/01/2022	3.410	1,263,445	0	3,804,014
706111136	CHINO	CA		12/10/2020	3.140	0	3,436,246	43,751,532
706110238	COSTA MESA	CA		12/28/2016	3.190	0	1,332	89,380,967
706111186	COSTA MESA	CA		05/20/2021	2.900	0	1,900,000	506,507,709
706109805	CYPRESS	CA		05/01/2015	3.900	0	1,320,271	5,816,512
706109780	IRVINE	CA		03/31/2015	3.600	0	1,588,124	120,555,612
706110523	IRVINE	CA		01/30/2019	4.250	0	2,452,110	53,435,250
706110586	IRVINE	CA		11/01/2018	4.110	0	1,724,106	81,289,515
706111176	LOS ANGELES	CA		03/10/2021	2.530	0	1,315,000	50,305,128
706111057	RANCHO CUCAMONGA	CA		04/28/2020	3.200	0	1,731,080	123,067,277
706109797	REDWOOD CITY	CA		05/13/2015	3.680	0	1,059,944	16,251,646
706109820	SACRAMENTO	CA		12/01/2021	3.540	0	1,183,000	16,519,836
706109844	SAN FRANCISCO	CA		07/29/2019	3.240	0	1,182,048	60,872,716
706111092	SUNNYVALE	CA		02/01/2022	3.200	2,079,000	0	3,070,987
706105856	WALNUT	CA		02/01/2022	5.760	1,464,017	0	15,010,768
706107956	WALNUT	CA		04/01/2009	6.910	0	1,051,411	16,422,189
751000117	MISSISSAUGA	CAN		11/30/2015	3.660	0	1,108,176	116,213,651
706110341	AURORA	CO		01/12/2018	4.320	0	954,530	28,705,163
750000432	GUADALAJARA	ESP		02/09/2022	1.415	17,418,707	3,008,919	27,141,895
706110648	DAVENPORT	FL		11/08/2018	4.580	0	1,131,500	339,234,070
706110880	DAVENPORT	FL		11/19/2019	3.700	0	2,870	164,640,164
706109751	FORT LAUDERDALE	FL		04/01/2015	3.620	0	1,387,699	20,393,377
706111264	FORT MYERS	FL		03/02/2022	3.190	10,210,257	0	93,748,723
706111376	PALM BAY	FL		03/16/2022	2.250	24,100,000	0	34,952,309

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109789	ATLANTA	GA		02/01/2022	3.600	1,545,000	0	2,164,907
706110706	ATLANTA	GA		03/06/2019	1.971	0	276,767	39,919,452
706110707	ATLANTA	GA		03/06/2019	1.971	0	57,703	28,067,923
706110708	ATLANTA	GA		03/06/2019	1.921	0	73,050	24,523,183
706110709	ATLANTA	GA		03/06/2019	1.921	0	177,042	45,869,236
706110710	ATLANTA	GA		03/06/2019	2.021	0	68,745	30,956,562
706111286	ATLANTA	GA		01/18/2022	2.680	10,600,000	0	24,381,039
706111359	ATLANTA	GA		01/18/2022	3.270	3,350,000	0	7,706,749
706111307	JEFFERSON	GA		10/01/2021	3.207	0	143,944	19,224,381
706111377	MACON	GA		02/28/2022	2.494	10,800,000	1,350,000	16,849,320
706111123	PENDERGRASS	GA		12/17/2020	2.980	0	33,756,697	166,112,751
749000088	LONDON	GBR		05/06/2015	3.128	0	1,698,552	196,223,359
749000423	MILTON KEYNES	GBR		03/15/2022	3.030	5,162,371	0	13,054,341
750000299	DUBLIN	IRL		01/09/2020	1.070	0	518,810	8,112,562
750000300	DUBLIN	IRL		01/30/2020	0.990	0	551,690	8,741,978
706108320	BETHESDA	MD		02/01/2022	5.800	16,319,947	0	66,825,243
706111326	CARY	NC		03/15/2022	4.139	5,268,176	0	13,300,104
706111109	RALEIGH	NC		09/24/2020	3.289	0	634,319	21,674,195
706110553	AVENEL	NJ		06/21/2018	4.430	0	580,604	15,978,700
706109808	PERTH AMBOY	NJ		12/01/2021	3.140	0	950,149	10,962,658
706111311	WOODBRIDGE	NJ		03/28/2022	2.550	54,545,500	0	85,409,528
750000297	AMSTERDAM	NLD		02/01/2022	1.010	994,500	0	1,648,204
706109830	NEW YORK	NY		02/01/2022	3.370	1,513,700	0	2,053,332
706110713	NEW YORK	NY		04/23/2019	4.190	0	981,923	26,787,619
706111084	NEW YORK	NY		07/06/2020	3.650	0	1,420,500	70,862,493
706109384	QUEENS	NY		03/10/2014	4.820	0	6,170,781	120,574,528
706109381	YONKERS	NY		07/10/2014	4.930	0	1,579,069	151,426,016
706109851	BEAVERTON	OR		02/01/2022	3.680	1,373,932	0	2,679,552
706110851	PORTLAND	OR		08/06/2019	3.640	0	1,087,550	4,884,813
706111288	EXTON	PA		08/20/2021	3.257	0	54,912	10,993,036
706110712	KING OF PRUSSIA	PA		03/27/2019	4.090	0	938,250	61,802,671
706109395	PHILADELPHIA	PA		01/31/2014	4.400	0	1,715,920	11,725,751
706111362	PHILADELPHIA	PA		02/22/2022	1.874	3,211,973	1,796,030	6,828,889
706111364	PHILADELPHIA	PA		02/22/2022	1.874	1,488,781	832,477	2,890,280
706111366	PHILADELPHIA	PA		02/22/2022	1.874	4,246,246	2,374,362	9,153,760
706111329	COLUMBIA	SC		03/15/2022	2.789	11,084,370	0	16,086,420
706111358	MYRTLE BEACH	SC		02/10/2022	2.044	11,900,000	0	17,521,720
706109612	NASHVILLE	TN		03/27/2015	3.650	0	3,358,439	96,957,309
706111030	DALLAS	TX		01/15/2020	3.350	0	1,302,385	79,925,031
706111370	DALLAS	TX		03/10/2022	2.944	33,822,500	0	51,786,837
706110512	HOUSTON	TX		03/09/2018	4.100	0	9,781,572	210,686,497
706110554	HOUSTON	TX		07/30/2018	3.900	0	1,192,000	177,436,988
706110881	HOUSTON	TX		09/26/2019	4.550	0	119,000	13,766,112
706111027	HOUSTON	TX		12/17/2019	3.590	0	688,500	155,594,424
706111059	HOUSTON	TX		03/12/2020	2.271	0	323,322	43,185,124
706111355	SAN ANTONIO	TX		03/22/2022	3.457	23,502,500	0	31,184,864
706110758	BELLEVUE	WA		08/20/2019	3.830	0	1,086,750	16,045,742
0599999. Mortgages in good standing - Commercial mortgages-all other						297,603,231	116,975,479	4,658,706,316
752200017	BONGAREE	AUS		02/17/2022	9.000	45,736,590	0	360,827,619
0699999. Mortgages in good standing - Mezzanine Loans						45,736,590	0	360,827,619
0899999. Total Mortgages in good standing						543,290,301	130,625,257	5,613,511,659
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						543,290,301	130,625,257	5,613,511,659

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110238	COSTA MESA	CA		12/28/2016	01/31/2022	48,200,711	0	0	0	0	0	0	48,202,043	46,615,494	0	(1,586,549)	(1,586,549)
706109441	DUBLIN	CA		05/13/2014	03/07/2022	29,135,231	0	(38,842)	0	0	(38,842)	0	29,096,390	29,037,798	0	(58,592)	(58,592)
717610694	MADERA	CA		07/15/2013	01/11/2022	195,000	0	0	0	0	0	0	125,000	125,000	0	0	0
717611619	MECCA	CA		08/23/2018	03/17/2022	1,876,783	0	0	0	0	0	0	1,876,783	1,876,783	0	0	0
706108726	ONTARIO	CA		03/01/2012	02/04/2022	47,681,995	0	0	0	0	0	0	47,557,918	47,557,918	0	0	0
717611505	SONOMA	CA		10/02/2017	03/28/2022	14,950,098	0	(11,010)	0	0	(11,010)	0	14,770,638	14,599,000	0	(171,638)	(171,638)
706110365	WALNUT CREEK	CA		05/01/2018	03/09/2022	26,145,859	0	14,791	0	0	14,791	0	26,160,650	26,190,500	0	29,850	29,850
706108660	HIGHLANDS RANCH	CO		12/14/2011	01/04/2022	12,785,828	0	0	0	0	0	0	12,785,828	12,785,828	0	0	0
706109173	CLEARWATER	FL		08/26/2013	02/18/2022	5,553,588	0	0	0	0	0	0	5,525,540	5,525,540	0	0	0
706108313	ORLANDO	FL		08/10/2010	02/04/2022	61,327,007	0	0	0	0	0	0	61,166,384	61,166,384	0	0	0
706109067	WINTER PARK	FL		03/12/2013	03/01/2022	3,989,506	0	0	0	0	0	0	3,960,517	3,960,517	0	0	0
717610849	FARMINGTON	IA		08/06/2014	01/28/2022	775,902	0	0	0	0	0	0	751,209	751,209	0	0	0
717611206	SIBLEY	IA		06/28/2016	03/31/2022	3,960,000	0	0	0	0	0	0	3,900,000	3,900,000	0	0	0
717611224	SIBLEY	IA		06/28/2016	03/31/2022	500,000	0	0	0	0	0	0	490,000	490,000	0	0	0
706106923	O FALLON	IL		02/01/2007	01/24/2022	9,833,036	0	0	0	0	0	0	9,798,565	9,798,565	0	0	0
717610448	VINCENNES	IN		09/21/2021	01/10/2022	314,395	0	0	0	0	0	0	314,395	314,395	0	0	0
706108710	ABERDEEN	MD		01/13/2012	02/04/2022	14,169,072	0	0	0	0	0	0	14,102,252	14,102,252	0	0	0
706109498	BALTIMORE	MD		06/12/2014	02/22/2022	9,002,135	0	0	0	0	0	0	8,952,179	8,952,179	0	0	0
717609325	ALBERT LEA	MN		09/30/2004	01/11/2022	150,835	0	0	0	0	0	0	146,918	146,918	0	0	0
717611391	SHELBY	MS		01/27/2017	02/28/2022	3,707,419	0	0	0	0	0	0	3,656,904	3,656,904	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013	02/22/2022	5,843,278	0	(509)	0	0	(509)	0	5,812,188	5,806,090	0	(6,098)	(6,098)
706108674	ROCHESTER	NY		04/06/2012	01/10/2022	5,864,280	0	0	0	0	0	0	5,864,280	5,860,752	0	(3,528)	(3,528)
717610810	CORVALLIS	OR		04/25/2014	01/06/2022	2,280,000	0	0	0	0	0	0	2,280,000	2,280,000	0	0	0
717610710	SALEM	OR		08/12/2013	02/17/2022	748,000	0	0	0	0	0	0	724,000	724,000	0	0	0
717610830	SALEM	OR		05/23/2014	01/13/2022	3,175,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717611097	MILESVILLE	SD		11/24/2015	01/10/2022	877,530	0	0	0	0	0	0	862,462	862,462	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017	02/04/2022	1,659,257	0	(466)	0	0	(466)	0	1,655,970	1,626,708	0	(29,262)	(29,262)
0199999. Mortgages closed by repayment						314,701,746	0	(36,036)	0	0	(36,036)	0	313,539,012	311,713,195	0	(1,825,817)	(1,825,817)
717612090	PRATTVILLE	AL		11/01/2021		0	0	0	0	0	0	0	324,390	324,390	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	11,812	11,812	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	18,759	18,759	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	241,667	241,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	38,037	38,037	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	36,708	36,708	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	25,291	25,291	0	0	0
717611816	JONESBORO	AR		11/19/2019		0	0	0	0	0	0	0	7,429	7,429	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	56,005	56,005	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	132,295	132,295	0	0	0
717611723	MANILA	AR		06/26/2019		0	0	0	0	0	0	0	18,032	18,032	0	0	0
717612055	MANILA	AR		05/26/2021		0	0	0	0	0	0	0	13,229	13,229	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	17,327	17,327	0	0	0
717611874	MARION	AR		05/15/2020		0	0	0	0	0	0	0	252,456	252,456	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	36,253	36,253	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	10,809	10,809	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	156,859	156,859	0	0	0
717612070	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	61,164	61,164	0	0	0
717612071	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	17,086	17,086	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	52,473	52,473	0	0	0
752200017	BONGAREE	AUS		02/17/2022		0	0	0	0	0	0	0	0	(363,295)	(363,295)	0	(363,295)
752000239	BRISBANE	AUS		09/21/2021		0	0	0	0	0	0	0	(2,505)	0	2,505	0	2,505
752200014	BRISBANE	AUS		06/30/2021		0	0	0	0	0	0	0	0	(5,855)	(5,855)	0	(5,855)
752000217	MELBOURNE	AUS		01/24/2018		0	0	0	0	0	0	0	340,240	0	0	(340,240)	(340,240)
752200001	MELBOURNE	AUS		04/08/2019		0	0	0	0	0	0	0	0	18,682	18,682	0	18,682
752000329	SYDNEY	AUS		12/23/2019		0	0	0	0	0	0	0	2,401,002	0	0	(2,401,002)	(2,401,002)
752200018	SYDNEY	AUS		12/21/2021		0	0	0	0	0	0	0	1,803,517	1,855,584	52,067	0	52,067
706110294	CHANDLER	AZ		04/06/2017		0	0	0	0	0	0	0	33,453	33,453	0	0	0
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	44,949	44,949	0	0	0
706111262	CHANDLER	AZ		09/14/2021		0	0	0	0	0	0	0	132,896	132,896	0	0	0
706109745	PHOENIX	AZ		07/29/2019		0	0	0	0	0	0	0	89,093	89,093	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	122,412	122,412	0	0	0
706110113	SCOTTSDALE	AZ		09/21/2021		0	0	0	0	0	0	0	102,609	102,609	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	27,944	27,944	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	133,125	133,125	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	249,444	249,444	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	102,912	102,912	0	0	0
717611917	WILCOX	AZ		08/12/2020		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717612181	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	109,000	109,000	0	0	0
717612197	WILCOX	AZ		12/28/2021		0	0	0	0	0	0	0	63,493	63,493	0	0	0
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	233,141	233,141	0	0	0
706109994	ALAMO	CA		12/21/2015		0	0	0	0	0	0	0	123,494	123,494	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	53,720	53,720	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	57,922	57,922	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	81,215	81,215	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	161,817	161,817	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	55,852	55,852	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717611932	BAKERSFIELD	CA		04/06/2021		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	226,314	226,314	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	45,520	45,520	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	34,389	34,389	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	62,100	62,100	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	183,419	183,419	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	10,229	10,229	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	136,813	136,813	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	55,572	55,572	0	0	0
706102047	CARSON	CA		02/01/2022		0	0	0	0	0	0	0	5,762	5,762	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	24,190	24,190	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	53,608	53,608	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	198,758	198,758	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	43,352	43,352	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	76,430	76,430	0	0	0
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	126,496	126,496	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	186,547	186,547	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	53,056	53,056	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	926,280	926,280	0	0	0
717611591	CHICO	CA		11/30/2018		0	0	0	0	0	0	0	803,121	803,121	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	280,999	280,999	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	58,682	58,682	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	95,334	95,334	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	49,939	49,939	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	257,368	257,368	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	87,885	87,885	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	23,022	23,022	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	8,061	8,061	0	0	0
706109818	CHINO	CA		02/01/2022		0	0	0	0	0	0	0	8,244	8,244	0	0	0
706109909	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	23,217	23,217	0	0	0
706109913	CHINO	CA		12/01/2021		0	0	0	0	0	0	0	25,987	25,987	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	33,225	33,225	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	21,642	21,642	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	116,446	116,446	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	124,011	124,011	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	15,870	15,870	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	15,295	15,295	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	47,896	47,896	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	13,912	13,912	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	45,805	45,805	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	44,718	44,718	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	33,404	33,404	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	272,186	272,186	0	0	0
706111136	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	191,223	191,223	0	0	0
706111138	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	146,765	146,765	0	0	0
706111139	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	192,564	192,564	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	286,574	286,574	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	66,351	66,351	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	(93,602)	603,115	0	696,717	696,717
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	74,564	74,564	0	0	0
706109901	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	98,512	98,512	0	0	0
706109903	CITY OF INDUSTRY	CA		12/01/2021		0	0	0	0	0	0	0	30,912	30,912	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	57,810	57,810	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	23,460	23,460	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	23,746	23,746	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	18,363	18,363	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	39,020	39,020	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	24,902	24,902	0	0	0
706110834	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	23,351	23,351	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	27,006	27,006	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	7,386	7,386	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	12,097	12,097	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,558	17,558	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	28,009	28,009	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	14,899	14,899	0	0	0
706111024	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	165,296	165,296	0	0	0
706111025	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	48,991	48,991	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	30,732	30,732	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	66,317	66,317	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	57,983	57,983	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	6,884	6,884	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	50,407	50,407	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	19,592	19,592	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	15,255	15,255	0	0	0
706111223	CONCORD	CA		06/15/2021		0	0	0	0	0	0	0	188,365	188,365	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	118,518	118,518	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	82,953	82,953	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	330,019	330,019	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	25,060	25,060	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	152,447	152,447	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	38,285	38,285	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	175,103	175,103	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	139,271	139,271	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	51,484	51,484	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	20,607	20,607	0	0	0
706110435	DANA POINT	CA		11/01/2017		0	0	0	0	0	0	0	153,205	153,205	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	343,175	343,175	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	29,733	29,733	0	0	0
717611678	DAVIS	CA		05/02/2019		0	0	0	0	0	0	0	162,500	162,500	0	0	0
717611843	DAVIS	CA		03/13/2020		0	0	0	0	0	0	0	187,500	187,500	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	39,404	39,404	0	0	0
706111145	EASTVALE	CA		01/28/2021		0	0	0	0	0	0	0	271,846	271,846	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	18,659	18,659	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	17,018	17,018	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	86,250	86,250	0	0	0
717610603	FOWLER	CA		02/01/2022		0	0	0	0	0	0	0	52,500	52,500	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717612165	FOWLER	CA		11/09/2021		0	0	0	0	0	0	0	374,688	374,688	0	0	0
717612192	FOWLER	CA		01/12/2022		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	78,246	78,246	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	258,467	258,467	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	256,839	256,839	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	166,224	166,224	0	0	0
706110737	GOLETA	CA		07/11/2019		0	0	0	0	0	0	0	247,047	247,047	0	0	0
717611304	HEALDSBURG	CA		09/02/2016		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717611653	HEBER	CA		11/20/2018		0	0	0	0	0	0	0	161,355	161,355	0	0	0
717610957	HOLT	CA		07/29/2019		0	0	0	0	0	0	0	67,900	67,900	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717611715	HOLTVILLE	CA		07/03/2019		0	0	0	0	0	0	0	10,923	10,923	0	0	0
717611761	HOLTVILLE	CA		09/10/2019		0	0	0	0	0	0	0	4,046	4,046	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	138,440	138,440	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	356,645	356,645	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	164,298	164,298	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	57,932	57,932	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	79,393	79,393	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	245,962	245,962	0	0	0
706110586	IRVINE	CA		11/01/2018		0	0	0	0	0	0	0	216,875	216,875	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	19,375	19,375	0	0	0
717611552	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	57,400	57,400	0	0	0
717611558	KELSEYVILLE	CA		02/06/2018		0	0	0	0	0	0	0	29,440	29,440	0	0	0
717611996	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	72,146	72,146	0	0	0
717611997	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	121,145	121,145	0	0	0
706110312	LA MIRADA	CA		03/31/2017		0	0	0	0	0	0	0	1,728,918	1,728,918	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	124,102	124,102	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	34,769	34,769	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	29,518	29,518	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	37,102	37,102	0	0	0
717611197	LINDEN	CA		04/18/2016		0	0	0	0	0	0	0	218,240	218,240	0	0	0
717611550	LINDEN	CA		02/12/2018		0	0	0	0	0	0	0	24,800	24,800	0	0	0
717611660	LINDEN	CA		01/22/2019		0	0	0	0	0	0	0	42,160	42,160	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	29,137	29,137	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	163,614	163,614	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	157,179	157,179	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	592,266	592,266	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	82,792	82,792	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	374,976	374,976	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	98,270	98,270	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	145,766	145,766	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	28,515	28,515	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
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	40,357	40,357	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	154,788	154,788	0	0	0
717611585	MADERA	CA		06/13/2018		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717610952	MAXWELL	CA		01/30/2015		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611203	MAXWELL	CA		06/08/2016		0	0	0	0	0	0	0	37,473	37,473	0	0	0
717611431	MAXWELL	CA		04/17/2017		0	0	0	0	0	0	0	65,100	65,100	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	70,852	70,852	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
717611455	MONTEREY	CA		06/26/2017		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	115,427	115,427	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611415	NAPA	CA		04/20/2017		0	0	0	0	0	0	0	868,328	868,328	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611480	NAPA	CA		06/30/2017		0	0	0	0	0	0	0	112,000	112,000	0	0	0
706109874	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	62,726	62,726	0	0	0
706109875	NEWPORT BEACH	CA		09/21/2021		0	0	0	0	0	0	0	58,328	58,328	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	43,104	43,104	0	0	0
717611306	OAKVILLE	CA		11/08/2016		0	0	0	0	0	0	0	336,000	336,000	0	0	0
717611901	OAKVILLE	CA		06/16/2020		0	0	0	0	0	0	0	133,333	133,333	0	0	0
717612086	OAKVILLE	CA		04/09/2021		0	0	0	0	0	0	0	130,000	130,000	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	124,076	124,076	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	11,638	11,638	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	55,297	55,297	0	0	0
706109897	ONTARIO	CA		07/17/2019		0	0	0	0	0	0	0	47,858	47,858	0	0	0
706109898	ONTARIO	CA		12/01/2021		0	0	0	0	0	0	0	10,412	10,412	0	0	0
717611798	ORANGE COVE	CA		11/13/2019		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610757	PASKENTA	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717611860	PASKENTA	CA		06/16/2020		0	0	0	0	0	0	0	43,360	43,360	0	0	0
706111299	PERRIS	CA		11/05/2021		0	0	0	0	0	0	0	22,745	22,745	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	31,866	31,866	0	0	0
706111217	PICO RIVERA	CA		07/23/2021		0	0	0	0	0	0	0	20,709	20,709	0	0	0
706109563	PINOLE	CA		08/07/2014		0	0	0	0	0	0	0	51,130	51,130	0	0	0
706110081	PLEASANTON	CA		04/29/2016		0	0	0	0	0	0	0	18,567	18,567	0	0	0
717611569	PLYMOUTH	CA		03/19/2018		0	0	0	0	0	0	0	11,561	11,561	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	93,474	93,474	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	360,347	360,347	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	129,483	129,483	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	537,236	537,236	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	29,051	29,051	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	47,153	47,153	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	116,309	116,309	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	18,076	18,076	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	52,018	52,018	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	73,285	73,285	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	14,816	14,816	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	188,620	188,620	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	100,634	100,634	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	473,606	473,606	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	57,269	57,269	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	105,186	105,186	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	120,775	120,775	0	0	0
706110324	SAN DIEGO	CA		05/30/2017		0	0	0	0	0	0	0	229,702	229,702	0	0	0
706110515	SAN DIEGO	CA		04/30/2018		0	0	0	0	0	0	0	32,006	32,006	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	151,529	151,529	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	403,704	403,704	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	6,598	6,598	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	4,690	4,690	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	315,717	315,717	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	88,572	88,572	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	34,403	34,403	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	47,180	47,180	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	75,314	75,314	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	71,106	71,106	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	263,406	263,406	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	47,307	47,307	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	77,094	77,094	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	376,454	376,454	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	19,287	19,287	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	40,713	40,713	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	151,191	151,191	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	4,004	4,004	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	12,298	12,298	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	14,272	14,272	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	23,022	23,022	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	9,688	9,688	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	205,789	205,789	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	151,031	151,031	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	36,687	36,687	0	0	0
717611392	SELMA	CA		09/21/2021		0	0	0	0	0	0	0	27,361	27,361	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	78,322	78,322	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	305,057	305,057	0	0	0
717612102	SOLEDAD	CA		11/16/2021		0	0	0	0	0	0	0	82,500	82,500	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	168,450	168,450	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	571,079	571,079	0	0	0
706110112	THOUSAND OAKS	CA		09/21/2021		0	0	0	0	0	0	0	151,092	151,092	0	0	0
706111236	TRACY	CA		06/17/2021		0	0	0	0	0	0	0	198,781	198,781	0	0	0
717611035	TULARE	CA		02/01/2022		0	0	0	0	0	0	0	18,750	18,750	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	130,524	130,524	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	129,325	129,325	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	163,661	163,661	0	0	0
706109046	UNION CITY	CA		02/22/2013		0	0	0	0	0	0	0	111,479	111,479	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	84,210	84,210	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	345,881	345,881	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	170,683	170,683	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	168,962	168,962	0	0	0
706105856	WALNUT	CA		02/01/2022		0	0	0	0	0	0	0	51,708	51,708	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	118,731	118,731	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	156,957	156,957	0	0	0
706106587	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	73,241	73,241	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	297,379	297,379	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	109,844	109,844	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	156,345	156,345	0	0	0
706109899	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	8,852	8,852	0	0	0
706109900	WALNUT	CA		12/01/2021		0	0	0	0	0	0	0	9,111	9,111	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	36,260	36,260	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	212,625	212,625	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	47,350	47,350	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	74,000	74,000	0	0	0
717611862	WILLIAMS	CA		06/16/2020		0	0	0	0	0	0	0	56,600	56,600	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717612105	WOODLAND	CA		07/28/2021		0	0	0	0	0	0	0	112,280	112,280	0	0	0
717612106	WOODLAND	CA		07/28/2021		0	0	0	0	0	0	0	109,132	109,132	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	65,414	65,414	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	360,354	(2,190)	0	(2,190)
751000117	MISSISSAUGA	CAN		11/30/2015		0	0	0	0	0	0	0	174,410	183,437	9,027	0	9,027
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	37,337	38,825	1,488	0	1,488
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	65,194	65,194	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	305,463	305,463	0	0	0
706110297	AURORA	CO		04/06/2017		0	0	0	0	0	0	0	26,932	26,932	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	125,589	125,589	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	160,160	160,160	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	157,952	157,952	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	187,791	187,791	0	0	0
717611056	CENTER	CO		09/21/2021		0	0	0	0	0	0	0	27,642	27,642	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	170,319	170,319	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	64,966	64,966	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	112,775	112,775	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	35,777	35,777	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	50,417	50,417	0	0	0
717611625	PUEBLO	CO		01/11/2019		0	0	0	0	0	0	0	14,699	14,699	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	23,745	23,745	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	141,477	141,477	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	79,010	79,010	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	31,250	31,250	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	402,830	402,830	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	236,749	236,749	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	305,517	305,517	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	110,595	110,595	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	267,459	267,459	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	99,511	99,511	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	175,617	175,617	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	24,591	24,591	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	94,424	94,424	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	499,942	499,942	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	80,307	80,307	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	249,907	249,907	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	187,401	187,401	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	16,903	16,903	0	0	0
706109740	WASHINGTON	DC		09/21/2021		0	0	0	0	0	0	0	556,772	556,772	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	39,137	39,137	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	2,541	2,541	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	205,149	205,149	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	386,033	386,033	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	234,465	234,465	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	165,283	165,283	0	0	0
706111083	WASHINGTON	DC		10/05/2020		0	0	0	0	0	0	0	350,929	350,929	0	0	0
706111212	WASHINGTON	DC		05/14/2021		0	0	0	0	0	0	0	43,323	43,323	0	0	0
750000432	GUADALAJARA	ESP		02/09/2022		0	0	0	0	0	0	0	117,527	140,376	22,849	0	22,849
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	28,048	28,048	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	754,320	754,320	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	90,282	90,282	0	0	0
706110004	FORT LAUDERDALE	FL		01/05/2016		0	0	0	0	0	0	0	44,776	44,776	0	0	0
717611613	FORT PIERCE	FL		02/07/2019		0	0	0	0	0	0	0	26,047	26,047	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	145,000	145,000	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	94,251	94,251	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	102,931	102,931	0	0	0
717612027	IMMOKALEE	FL		04/16/2021		0	0	0	0	0	0	0	161,340	161,340	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	51,378	51,378	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	61,880	61,880	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	15,521	15,521	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	30,396	30,396	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	160,624	160,624	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	410,647	410,647	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	94,150	94,150	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	731,400	731,400	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	103,574	103,574	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	35,028	35,028	0	0	0
706110266	TAMPA	FL		02/28/2017		0	0	0	0	0	0	0	11,083	11,083	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	124,893	124,893	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	54,250	54,250	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	28,988	28,988	0	0	0
750000224	GONDREVILLE	FRA		12/29/2017		0	0	0	0	0	0	0	671,897	0	0	(671,897)	(671,897)
706110252	ALPHARETTA	GA		12/21/2016		0	0	0	0	0	0	0	10,572	10,572	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	69,006	69,006	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	48,521	48,521	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	98,966	98,966	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111286	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	24,847	24,847	0	0	0
706111359	ATLANTA	GA		01/18/2022		0	0	0	0	0	0	0	7,232	7,232	0	0	0
717611337	BAINBRIDGE	GA		12/28/2016		0	0	0	0	0	0	0	500,000	500,000	0	0	0
706110859	DECATUR	GA		09/16/2019		0	0	0	0	0	0	0	56,055	56,055	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	121,093	121,093	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	62,258	62,258	0	0	0
717611361	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	7,000	7,000	0	0	0
706111220	UNION CITY	GA		12/30/2021		0	0	0	0	0	0	0	77,058	77,058	0	0	0
749000387	BANBURY	GBR		05/28/2021		0	0	0	0	0	0	0	(1,182)	0	1,182	0	1,182
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	3,844,294	4,060,978	216,684	0	216,684
749000223	ENFIELD	GBR		12/29/2017		0	0	0	0	0	0	0	439,509	0	0	(439,509)	(439,509)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	138,678	(21,017)	0	(21,017)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	378,284	147,579	(13,139)	(217,566)	(230,705)
749000148	LONDON	GBR		10/28/2016		0	0	0	0	0	0	0	212,802	233,447	20,645	0	20,645
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	250,026	272,575	22,549	0	22,549
749000232	LONDON	GBR		03/28/2018		0	0	0	0	0	0	0	1,319,793	0	0	(1,319,793)	(1,319,793)
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	2,112,997	802,816	11,457	(1,321,638)	(1,310,181)
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	1,718,429	782,577	10,001	(945,853)	(935,852)
749000346	LONDON	GBR		03/05/2020		0	0	0	0	0	0	0	28,897	0	0	(28,897)	(28,897)
749000348	LONDON	GBR		03/06/2020		0	0	0	0	0	0	0	34,058	36,040	1,982	0	1,982
749000424	LONDON	GBR		10/08/2021		0	0	0	0	0	0	0	18,139	0	0	(18,139)	(18,139)
749000423	MILTON KEYNES	GBR		03/15/2022		0	0	0	0	0	0	0	194,650	194,650	0	0	0
749000177	NORTH WARWICKSHIRE	GBR		03/02/2017		0	0	0	0	0	0	0	586,724	0	0	(586,724)	(586,724)
749000349	NORTHAMPTON	GBR		03/31/2020		0	0	0	0	0	0	0	0	140,858	140,858	0	140,858
717611718	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	323,915	323,915	0	0	0
717611806	BRITT	IA		03/27/2020		0	0	0	0	0	0	0	69,728	69,728	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	24,693	24,693	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	1,580,000	1,580,000	0	0	0
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	10,000	10,000	0	0	0
717610378	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	24,948	24,948	0	0	0
717610998	TRIPOLI	IA		12/01/2021		0	0	0	0	0	0	0	4,833	4,833	0	0	0
706110733	BOISE	ID		09/21/2021		0	0	0	0	0	0	0	14,135	14,135	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	29,720	29,720	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	13,238	13,238	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	14,027	14,027	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	181,438	181,438	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	47,364	47,364	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	222,213	222,213	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	782,309	782,309	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	8,398	8,398	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	11,132	11,132	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	6,835	6,835	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	4,882	4,882	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	131,874	131,874	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	254,103	254,103	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	46,367	46,367	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	53,353	53,353	0	0	0
717612032	GLADSTONE	IL		02/11/2021		0	0	0	0	0	0	0	36,176	36,176	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	71,262	71,262	0	0	0
706110296	LOMBARD	IL		04/06/2017		0	0	0	0	0	0	0	32,602	32,602	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	49,797	49,797	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	8,574	8,574	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	34,471	34,471	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	11,031	11,031	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	206,154	206,154	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	96,000	96,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	20,832	20,832	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	83,282	83,282	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	189,399	189,399	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
750000345	DUBLIN	IRL		02/27/2020		0	0	0	0	0	0	0	2,350	0	(2,350)	0	(2,350)
750000215	DUN LAOGHAIRE	IRL		07/05/2018		0	0	0	0	0	0	0	529,420	0	0	(529,420)	(529,420)
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	42,942	42,942	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	423,773	423,773	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	65,665	65,665	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	146,362	146,362	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	55,029	55,029	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	13,557	13,557	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	21,702	21,702	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	93,882	93,882	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	366,656	366,656	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	99,738	99,738	0	0	0
706109263	BOSTON	MA		12/16/2013		0	0	0	0	0	0	0	40,406	40,406	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	166,408	166,408	0	0	0
706111201	BOSTON	MA		04/28/2021		0	0	0	0	0	0	0	9,032	9,032	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	143,115	143,115	0	0	0
706111200	NORWOOD	MA		04/28/2021		0	0	0	0	0	0	0	39,202	39,202	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	344,763	344,763	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	66,820	66,820	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	49,956	49,956	0	0	0
706108320	BETHESDA	MD		02/01/2022		0	0	0	0	0	0	0	131,230	131,230	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	804,147	804,147	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	90,309	90,309	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	17,112	17,112	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	367,782	367,782	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	289,855	289,855	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	143,463	143,463	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	136,529	136,529	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	122,851	122,851	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	98,690	98,690	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	14,307	14,307	0	0	0
706109840	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	22,843	22,843	0	0	0
706109860	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	1,692	1,692	0	0	0
706109861	SILVER SPRING	MD		05/01/2019		0	0	0	0	0	0	0	2,804	2,804	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	154,693	154,693	0	0	0
717611698	CARO	MI		04/03/2019		0	0	0	0	0	0	0	89,373	89,373	0	0	0
717611703	CARO	MI		04/03/2019		0	0	0	0	0	0	0	72,979	72,979	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	24,880	24,880	0	0	0
706110699	LANSING	MI		03/15/2019		0	0	0	0	0	0	0	100,744	100,744	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	21,145	21,145	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	40,713	40,713	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	68,933	68,933	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	224,846	224,846	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	3,917	3,917	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	328,490	328,490	0	0	0
717611670	GALESBURG	MN		03/06/2019		0	0	0	0	0	0	0	32,533	32,533	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	12,494	12,494	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	19,067	19,067	0	0	0
717611686	MOUNTAINLAKE	MN		03/21/2019		0	0	0	0	0	0	0	20,636	20,636	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	14,465	14,465	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	4,306	4,306	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	2,011	2,011	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	235,318	235,318	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	16,179	16,179	0	0	0
717611672	DUDLEY	MO		01/10/2019		0	0	0	0	0	0	0	86,104	86,104	0	0	0
717611728	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	32,640	32,640	0	0	0
717611729	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	4,803	4,803	0	0	0
717611730	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	38,685	38,685	0	0	0
717611731	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	10,611	10,611	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611732	MALDEN	MO		09/21/2021		0	0	0	0	0	0	0	152,327	152,327	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	91,673	91,673	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	11,158	11,158	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	12,384	12,384	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	28,290	28,290	0	0	0
706110295	ST LOUIS	MO		04/06/2017		0	0	0	0	0	0	0	25,515	25,515	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	11,577	11,577	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	37,488	37,488	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	16,091	16,091	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	6,380	6,380	0	0	0
717611870	GREENVILLE	MS		05/06/2020		0	0	0	0	0	0	0	90,860	90,860	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	38,250	38,250	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	75,986	75,986	0	0	0
717610662	MAYERSVILLE	MS		06/17/2013		0	0	0	0	0	0	0	56,666	56,666	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	3,190	3,190	0	0	0
717611391	SHELBY	MS		01/27/2017		0	0	0	0	0	0	0	50,515	50,515	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	47,837	47,837	0	0	0
717611804	TUNICA	MS		02/03/2020		0	0	0	0	0	0	0	99,619	99,619	0	0	0
717612038	TUNICA	MS		05/10/2021		0	0	0	0	0	0	0	23,247	23,247	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	11,958	11,958	0	0	0
717609499	MELVILLE	MT		09/21/2021		0	0	0	0	0	0	0	22,759	22,759	0	0	0
706109208	CHARLOTTE	NC		06/20/2013		0	0	0	0	0	0	0	18,389	18,389	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	102,090	102,090	0	0	0
706110265	DURHAM	NC		02/28/2017		0	0	0	0	0	0	0	8,770	8,770	0	0	0
706111160	FAYETTEVILLE	NC		03/10/2021		0	0	0	0	0	0	0	73,369	73,369	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	46,089	46,089	0	0	0
706108756	LINCOLN	NE		09/21/2021		0	0	0	0	0	0	0	105,736	105,736	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	62,075	62,075	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	13,821	13,821	0	0	0
717612135	VALENTINE	NE		07/23/2021		0	0	0	0	0	0	0	28,821	28,821	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	82,141	82,141	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	75,605	75,605	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	340,823	340,823	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	107,690	107,690	0	0	0
706111135	DUMONT	NJ		02/23/2021		0	0	0	0	0	0	0	125,216	125,216	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	30,581	30,581	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	134,800	134,800	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	31,999	31,999	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	110,715	110,715	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	31,924	31,924	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	124,828	124,828	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	100,262	100,262	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	70,299	70,299	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	22,664	22,664	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	16,483	16,483	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	41,207	41,207	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	49,448	49,448	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	57,244	57,244	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	433,134	433,134	0	0	0
706111180	OLD BRIDGE	NJ		11/17/2021		0	0	0	0	0	0	0	82,217	82,217	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	11,795	11,795	0	0	0
706111115	PARSIPPANY	NJ		10/06/2020		0	0	0	0	0	0	0	4,505	4,505	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	66,217	66,217	0	0	0
706109808	PERTH AMBOY	NJ		12/01/2021		0	0	0	0	0	0	0	82,108	82,108	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	132,415	132,415	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	251,264	251,264	0	0	0
706111178	ROSELLE PARK	NJ		10/28/2021		0	0	0	0	0	0	0	69,893	69,893	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	36,446	36,446	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	31,612	31,612	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	161,167	161,167	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	134,988	134,988	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	261,270	261,270	0	0	0
750000200	AMSTERDAM	NLD		09/14/2017		0	0	0	0	0	0	0	244,660	0	0	(244,660)	(244,660)
750000248	ROTTERDAM	NLD		07/26/2018		0	0	0	0	0	0	0	257,515	0	0	(257,515)	(257,515)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	480,477	480,477	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0
717611278	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	373,821	373,821	0	0	0
717611303	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	65,100	65,100	0	0	0
717611668	YERINGTON	NV		12/17/2018		0	0	0	0	0	0	0	37,180	37,180	0	0	0
717611842	YERINGTON	NV		01/14/2021		0	0	0	0	0	0	0	47,590	47,590	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	22,413	22,413	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	47,067	47,067	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	102,838	102,838	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	30,447	30,447	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	235,578	235,578	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	58,800	58,800	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	366,028	366,028	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	163,742	163,742	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	64,877	64,877	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	51,798	51,798	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	63,916	63,916	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	25,659	25,659	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	132,294	132,294	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	37,314	37,314	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	101,890	101,890	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	63,377	63,377	0	0	0
706109830	NEW YORK	NY		02/01/2022		0	0	0	0	0	0	0	5,290	5,290	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	83,537	83,537	0	0	0
706109968	NEW YORK	NY		01/15/2016		0	0	0	0	0	0	0	68,365	68,365	0	0	0
706110002	NEW YORK	NY		01/26/2016		0	0	0	0	0	0	0	234,083	234,083	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	49,275	49,275	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	59,669	59,669	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	24,982	24,982	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	170,511	170,511	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	23,464	23,464	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	120,597	120,597	0	0	0
706111051	NEW YORK	NY		03/20/2020		0	0	0	0	0	0	0	302,414	302,414	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	153,519	153,519	0	0	0
706109384	QUEENS	NY		03/10/2014		0	0	0	0	0	0	0	303,963	303,963	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	108,553	108,553	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	21,666	21,666	0	0	0
706110901	STATEN ISLAND	NY		01/29/2020		0	0	0	0	0	0	0	30,266	30,266	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	129,108	129,108	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	115,220	115,220	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	266,223	266,223	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	60,389	60,389	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	16,670	16,670	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	48,615	48,615	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	71,633	71,633	0	0	0
706109596	FAIRFIELD	OH		09/23/2014		0	0	0	0	0	0	0	5,175	5,175	0	0	0
706109600	HAMILTON	OH		09/23/2014		0	0	0	0	0	0	0	7,609	7,609	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	35,051	35,051	0	0	0
717611866	BAKER CITY	OR		05/13/2020		0	0	0	0	0	0	0	140,000	140,000	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	30,269	30,269	0	0	0
706109851	BEAVERTON	OR		02/01/2022		0	0	0	0	0	0	0	6,122	6,122	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	10,935	10,935	0	0	0
717611700	BOARDMAN	OR		03/01/2019		0	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	35,079	35,079	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	2,105	2,105	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	3,400	3,400	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611754	CARLTON	OR		07/25/2019		0	0	0	0	0	0	0	5,397	5,397	0	0	0
717611981	CARLTON	OR		03/11/2021		0	0	0	0	0	0	0	16,190	16,190	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
717611370	ELSIE	OR		12/15/2016		0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	140,794	140,794	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	98,501	98,501	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	46,660	46,660	0	0	0
717611354	LEBANON	OR		09/21/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717611790	LEBANON	OR		10/09/2019		0	0	0	0	0	0	0	102,952	102,952	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	27,500	27,500	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	102,898	102,898	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	155,302	155,302	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	39,602	39,602	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	9,171	9,171	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	45,554	45,554	0	0	0
717610974	SAINT PAUL	OR		03/16/2015		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717612110	SAINT PAUL	OR		07/06/2021		0	0	0	0	0	0	0	23,000	23,000	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717611581	SILVERTON	OR		05/07/2018		0	0	0	0	0	0	0	79,360	79,360	0	0	0
717611706	SILVERTON	OR		04/25/2019		0	0	0	0	0	0	0	18,600	18,600	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	53,683	53,683	0	0	0
717612141	BENEZETT	PA		09/07/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	284,973	284,973	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	29,598	29,598	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	367,376	367,376	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	45,231	45,231	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	95,312	95,312	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	71,775	71,775	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	135,997	135,997	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	29,989	29,989	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	14,881	14,881	0	0	0
717611063	HARROLD	SD		09/21/2021		0	0	0	0	0	0	0	51,942	51,942	0	0	0
717611469	HARROLD	SD		09/21/2021		0	0	0	0	0	0	0	13,714	13,714	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	40,254	40,254	0	0	0
717611684	HIGHMORE	SD		03/11/2019		0	0	0	0	0	0	0	9,391	9,391	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	15,068	15,068	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	16,401	16,401	0	0	0
717610981	SUMMIT	SD		09/21/2021		0	0	0	0	0	0	0	63,926	59,694	0	(4,232)	(4,232)
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	21,302	21,302	0	0	0
753000321	BROMMA	SWE		12/19/2019		0	0	0	0	0	0	0	0	(22)	(22)	0	(22)
706111159	COLLIERVILLE	TN		03/10/2021		0	0	0	0	0	0	0	132,981	132,981	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	111,173	111,173	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	544,104	544,104	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	140,676	140,676	0	0	0
706111348	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	14,589	14,589	0	0	0
706111349	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	10,142	10,142	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	90,449	90,449	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	83,919	83,919	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	196,011	196,011	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	287,556	287,556	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	250,215	250,215	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	35,185	35,185	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	14,520	14,520	0	0	0
706110264	CARROLLTON	TX		02/28/2017		0	0	0	0	0	0	0	7,245	7,245	0	0	0
706109305	CONROE	TX		10/01/2013		0	0	0	0	0	0	0	12,691	12,691	0	0	0
706111313	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	17,603	17,603	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111346	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	15,486	15,486	0	0	0
706111347	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	15,296	15,296	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	17,492	17,492	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	186,194	186,194	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	22,062	22,062	0	0	0
706109923	DALLAS	TX		06/20/2016		0	0	0	0	0	0	0	350,844	350,844	0	0	0
706110066	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	16,885	16,885	0	0	0
706110067	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	10,733	10,733	0	0	0
706110068	DALLAS	TX		06/01/2016		0	0	0	0	0	0	0	10,276	10,276	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	348,398	348,398	0	0	0
706110640	DALLAS	TX		12/07/2018		0	0	0	0	0	0	0	33,663	33,663	0	0	0
706110704	DFW AIRPORT	TX		04/08/2019		0	0	0	0	0	0	0	11,676	11,676	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	294,845	294,845	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	31,430	31,430	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	13,993	13,993	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	8,894	8,894	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	13,336	13,336	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	7,515	7,515	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	12,372	12,372	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	562,550	562,550	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	331,566	331,566	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	21,656	21,656	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	27,209	27,209	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	34,856	34,856	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	135,893	135,893	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	219,075	219,075	0	0	0
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	256,086	256,086	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	11,892	11,892	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	191,225	191,225	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	112,136	112,136	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	74,261	74,261	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	129,979	129,979	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	6,441	6,441	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	49,903	49,903	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	110,423	110,423	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	57,131	57,131	0	0	0
706110261	SAN ANTONIO	TX		02/28/2017		0	0	0	0	0	0	0	2,821	2,821	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	362,051	362,051	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	261,807	261,807	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	190,467	190,467	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	11,467	11,467	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	25,825	25,825	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	18,622	18,622	0	0	0
706111317	DRAPER	UT		12/13/2021		0	0	0	0	0	0	0	42,272	42,272	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	276,952	276,952	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	156,046	156,046	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	45,313	45,313	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	204,660	204,660	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	58,176	58,176	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	198,464	198,464	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	363,506	363,506	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	400,385	400,385	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	210,471	210,471	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	230,988	230,988	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	56,334	56,334	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	6,627	6,627	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	122,910	122,910	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	101,476	101,476	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	228,785	228,785	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	63,003	63,003	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	18,397	18,397	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	12,899	12,899	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	304,683	304,683	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	460,000	460,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	59,507	59,507	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	289,320	289,320	0	0	0
706109743	AUBURN	WA		07/29/2019		0	0	0	0	0	0	0	11,267	11,267	0	0	0
706110681	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	99,562	99,562	0	0	0
706110682	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	22,647	22,647	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	214,563	214,563	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	110,250	110,250	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	22,395	22,395	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	92,367	92,367	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	87,853	87,853	0	0	0
706110788	BOTHELL	WA		07/22/2019		0	0	0	0	0	0	0	14,995	14,995	0	0	0
717611825	BREMSTER	WA		06/04/2020		0	0	0	0	0	0	0	1,180,350	1,180,350	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	67,810	67,810	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	64,375	64,375	0	0	0
717611964	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	160,660	160,660	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	83,520	83,520	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	125,190	125,190	0	0	0
706110820	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	138,544	138,544	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	226,195	226,195	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	66,972	66,972	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	59,717	59,717	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	144,300	144,300	0	0	0
706109720	SEATAC	WA		12/01/2021		0	0	0	0	0	0	0	62,558	62,558	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	128,210	128,210	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	36,565	36,565	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	17,782	17,782	0	0	0
706110528	SEATTLE	WA		06/21/2018		0	0	0	0	0	0	0	68,045	68,045	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	46,426	46,426	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	48,050	48,050	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	9,916	9,916	0	0	0
706111082	SEATTLE	WA		07/15/2020		0	0	0	0	0	0	0	419,464	419,464	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	178,956	178,956	0	0	0
706109742	TACOMA	WA		07/29/2019		0	0	0	0	0	0	0	4,359	4,359	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	42,432	42,432	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	319,321	319,321	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	110,273,644	101,767,383	124,109	(8,630,369)	(8,506,260)
0599999 - Totals						314,701,746	0	(36,036)	0	0	(36,036)	0	423,812,656	413,480,578	124,109	(10,456,187)	(10,332,078)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	0	24,498	0	0	3.254
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Accion Venture Lab GP, LLC		07/22/2019		0	29,237	0	0	4.348
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Advent International GPE IX, LLC		10/21/2019	3	0	2,144,571	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	1,019,999	0	0	0.769
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.		06/18/2018	3	0	(11,498)	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	426,355	0	0	1.084
000000-00-0	American Industrial Partners Capital Fund VII, L.P. - PICA	New York	NY	AIPCF VII, LLC		10/30/2019		0	(161,956)	0	0	0.667
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	0	3,860	0	0	0.500
000000-00-0	American Securities Partners VIII, L.P. - PICA	New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	0	1,692,681	0	0	0.411
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	AH Equity Partners VII, L.L.C.		12/23/2020	1	0	140,000	0	0	0.160
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	0	349,231	0	0	0.473
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Ares US Real Estate Opportunity Advisors III, L.P.		04/15/2021		0	396,252	0	0	1.333
000000-00-0	ATI Holding Company, LLC - PICA 5	Bannockburn	IL	Linden Capital Partners IV LP		01/07/2022	2	166,725	0	0	0	0.041
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Bayview Capital GP VI, LLC		11/06/2020	10	0	4,621,792	0	0	51.250
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CA	Birch Hill Equity Partners Management Inc.		02/05/2016	3	0	98,823	0	0	5.540
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CA	Birch Hill Equity Partners Management INC. - GP		12/17/2020	3	0	111,552	0	0	5.299
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	771,608	0	0	6.670
000000-00-0	Blackstone Capital Partners VIII, LP - PICA	New York	NY	BMA VIII GP L.P.		02/22/2021	3	0	786,066	0	0	0.100
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp - PICA	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		0	329,093	0	0	0.418
000000-00-0	Blackstone Real Estate Partners IX, LP -PICA	New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		0	13,694	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	43,646	0	0	0.033
000000-00-0	Bronze Venture Fund I, LP.	Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		0	93,000	0	0	13.040
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	135,000	0	0	1.125
000000-00-0	Canaan XII L.P. - PICA	Menlo Park	NJ	Canaan Partners XII LLC		01/05/2021	1	0	150,000	0	0	0.625
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	0	45,410	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	82,524	0	0	0.120
000000-00-0	Carmel Partners Investment Fund VIII, L.P. - PICA	San Francisco	CA	Carmel Partners GP VIII, LLC		03/28/2022		594,459	0	0	0	0.746
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	GP LLP		01/15/2021	3	0	80,676	0	0	2.397
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP		03/27/2018	3	0	(212,361)	0	0	0.161
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Clearlake Flagship Plus Partners GP, LLC		02/05/2021	2	0	666,115	0	0	2.300
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	810,440	0	0	2.827
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Cortec Investment VII, LLC		12/11/2019	3	0	(118,088)	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	(117,352)	0	0	0.180
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	129,343	0	0	4.000
000000-00-0	Dunes Point Capital Fund II, L.P.	Rye	NY	DPC Fund II GP, L.P.		03/29/2019	3	0	(4,192,930)	0	0	8.974
000000-00-0	East One Commodity Fund Limited - PICA	London	GBR	East Alpha Limited		02/01/2022		6,000,000	0	0	0	100.000
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	0	80,000	0	0	6.893
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	(577,433)	0	0	0.816
000000-00-0	EQT Infrastructure V (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT Infrastructure V S.Ã R.L.		08/13/2021		0	1,673,276	0	0	1.239
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.Ã R.L.		02/05/2021	3	0	1,174,695	0	0	0.294
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	0	217,152	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	(280,326)	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	32,081	0	0	2.123
000000-00-0	General Atlantic Investment Partners 2019, L.P. - PICA	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	0	570,059	0	0	0.918
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Genstar IX GP LLC		07/03/2019	3	0	(1,411,570)	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	116,834	0	0	2.843
000000-00-0	Genstar Capital Partners X, L.P. - PICA	San Francisco	CA	Genstar Capital X, L.P.		10/04/2021	3	0	70,005	0	0	0.063
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Genstar IX GP LLC		07/08/2019	3	0	(1,172,993)	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	20,635	0	0	2.970
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CA	Georgian Partners IV GP, LP		06/20/2018	1	0	84,415	0	0	2.530
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CA	Georgian Partners V GP, LP		03/09/2020	1	0	1,617,728	0	0	2.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P. - PICA	New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		0	7,254,239	0	0	0.700
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	0	5,783	0	0	0.336
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Greycroft Growth III, LLC		09/09/2020	1	0	111,422	0	0	0.952
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Greycroft Managers VI, LLC		09/30/2020	1	0	871,582	0	0	2.065

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	0	26,897	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	26,810	0	0	0.334
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	0	(628,698)	0	0	0.788
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP		09/07/2021	3	0	1,902,500	0	0	0.500
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	29,273	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	29,273	0	0	2.490
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Harvest Associates VIII, L.P.		12/18/2020	2	0	(3,084,678)	0	0	5.466
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	(1,960,121)	0	0	2.216
000000-00-0	Hellman & Friedman Capital Partners IX, LP - PICA	San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	0	117,819	0	0	0.249
000000-00-0	Hellman & Friedman Capital Partners X, L.P. - PICA	San Francisco	CA	Hellman & Friedman Investors X, L.P.		11/24/2021	3	0	2,116,470	0	0	0.048
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	0	412,729	0	0	5.380
000000-00-0	HPS Mezzanine Partners 2019, L.P. - PICA	New York	NY	HPS Mezzanine Partners 2019 GP L.P.		10/28/2019	2	0	235,859	0	0	0.600
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	0	76,035	0	0	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	0	(294,331)	0	0	0.340
000000-00-0	IK IX Fund No. 1 SCSp - PICA	Luxembourg	LUX	IK IX Fund GP S.Ã .r.l.		11/27/2019	3	0	3,150,386	0	0	1.667
000000-00-0	Insight Partners XII, L.P. - PICA	New York	NY	Insight Associates XII, L.P.		07/15/2021		0	300,000	0	0	0.135
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		0	26,436	0	0	1.540
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP		12/10/2012		0	29,122	0	0	9.924
000000-00-0	Italian Real Estate Special Situations II SCS, SICAV RAIF - PICA	Luxembourg	LUX	IRESS GP S.A.R.L.		02/14/2019	4	0	2,024,967	0	0	3.935
000000-00-0	K5 Private Investors, L.P. - PICA	Manhattan Beach	CA	K5 Capital Advisors, L.P.		06/29/2021	3	0	444,012	0	0	0.139
000000-00-0	KAWP Holdings, L.P. - PICA	Mount Kisco	NY	KAWP Holdings GP, LLC		12/18/2020	3	0	(201,863)	0	0	0.471
000000-00-0	KAWP Holdings, L.P. - PICA 2	Mount Kisco	NY	KAWP Holdings GP, LLC		07/28/2021	3	0	201,863	0	0	0.184
000000-00-0	Kirkoswald Global Macro Fund LP - PRT	London	GBR	Kirkoswald Capital GP Limited		02/01/2022	4	4,364,761	0	0	0	100.000
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Kohlberg Management IX, L.L.C.		12/18/2020	3	0	356,537	0	0	2.000
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NY	Kohlberg Management IX LLC		03/31/2021	3	0	(20,730)	0	0	0.149
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	4,006,205	0	0	9.555
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP		09/27/2018	3	0	2,524,157	0	0	4.572
000000-00-0	Linden Structured Capital Fund, LP - PICA	Chicago	IL	Linden SCF Manager LP		02/21/2020	2	0	866,698	0	0	6.154
000000-00-0	Linden Structured Capital Fund, LP - PICA 2	Chicago	IL	Linden SCF Manager LP		03/29/2021	2	0	585,021	0	0	2.673
000000-00-0	Lion Industrial Trust - PICA	Dallas	TX	Clarion Partners, LLC		07/01/2020		0	(19,487,179)	0	0	0.404
000000-00-0	Lion Industrial Trust - PICA 2	New York	NY	Lion GP Sub, LLC		10/01/2021		0	19,487,179	0	0	0.336
000000-00-0	Littlejohn Fund VI, L.P. - PICA	Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		0	(355,108)	0	0	0.211
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Livingbridge 7 General Partner LLP		07/07/2021	3	0	1,227,365	0	0	1.930
000000-00-0	M31 Navigator Fund LP - PICA	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	340,295	0	0	12.500
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	41,438	0	0	3.372
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	0	46,572	0	0	2.613
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	0	18,750	0	0	1.288
000000-00-0	Montagu VI L.P. - PICA	London	GBR	MPE (GP VI) LP		04/01/2021	3	0	2,997,378	0	0	0.862
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Nautic Capital IX, L.P.		02/21/2020	3	0	2,972,970	0	0	1.333
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	0	327,870	0	0	2.216
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates IV, L.P		04/27/2021		0	208,874	0	0	0.214
000000-00-0	Oaktree Ports America Fund (HS III), L.P. - PICA	Los Angeles	CA	Oaktree Ports America Holdings GP, LLC		09/30/2019		0	29,783	0	0	1.568
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	89,014	0	0	2.838
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	One Rock Capital Partners III GP, LP		06/21/2021	3	0	2,949,739	0	0	1.250
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	PADCOF III GP, LLC		02/08/2021	2	0	959,580	0	0	2.000
000000-00-0	PCCP Equity IX, LP - PICA	Los Angeles	CA	PCCP Equity IX GP, LLC		01/12/2022		1,198,522	0	0	0	1.173
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	(1,870,825)	0	0	3.070
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	0	13,514	0	0	3.070
000000-00-0	Peak Rock Capital Fund III LP - PICA	Austin	TX	Peak Rock Capital Holdings III LP		07/13/2021		0	797,635	0	0	0.471
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Permira VII G.P. L.P.		02/10/2020	3	0	(709,598)	0	0	0.615
000000-00-0	PGIM Capital Partners VI, L.P. - PICA	Newark	NJ	Dickens Avenue Partners VI (US), L.P.		09/22/2021	2	0	16,981,416	0	0	28.314
000000-00-0	PGIM Real Estate European Value Partners II - PICA	Luxembourg	LUX	EVP II GP S.Ã R.L.		01/20/2021		0	1,703,046	0	0	3.089
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	0	(29,700)	0	0	0.319
000000-00-0	Platinum Equity Capital Partners V, LP - PICA	Beverly Hills	CA	Platinum Equity Partners V, L.P.		12/27/2019		0	284,741	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	(2,161)	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	2,052,000	0	0	1.200

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	0	(30,871)	0	0	65.977
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.		03/11/2016		0	131,802	0	0	4.951
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	0	33,344	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	114,285	0	0	13.124
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	0	(6,473,993)	0	0	18.974
000000-00-0	Prudential/Laurel Street GP, LLC - PICA	Charlotte	NC	Prudential/Laurel Street GP, LLC		07/29/2021		0	385,926	0	0	80.000
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	789,364	0	0	0.600
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Managing Company VI, Inc.		07/11/2019	3	0	3,947,983	0	0	1.060
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	0	2,908,493	0	0	0.219
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	CA	Silver Lake Technology Associates VI, L.P.		01/06/2021	3	0	3,118,455	0	0	0.129
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	12,486	0	0	0.319
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	SilverStreet Carry II LP Inc.		02/14/2019		0	79,911	0	0	3.846
000000-00-0	Strategic Value Dislocation Fund, L.P. - PICA	Greenwich	CT	SVP Dislocation Feeder Fund GP Ltd.		09/16/2020		0	1,250,000	0	0	6.390
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Technology Crossover Management XI, L.P.		02/01/2021		0	381,000	0	0	0.357
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	0	(8,745,872)	0	0	1.045
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	0	203,839	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	422,768	0	0	0.870
000000-00-0	Thoma Bravo Discover Fund III, L.P. - PICA	Chicago	IL	Thoma Bravo Discover Partners III, L.P.		06/11/2021	3	0	1,321,009	0	0	1.108
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	0	(1,086,494)	0	0	0.716
000000-00-0	Thoma Bravo Fund XIV, L.P. - PICA	Chicago	IL	Thoma Bravo Partners XIV, L.P.		04/15/2021	3	0	3,075,359	0	0	0.965
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	TPG Healthcare Partners GenPar, L.P.		10/01/2019	3	0	1,588,291	0	0	0.539
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	0	0	0	0	0.556
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	0	448,507	0	0	2.484
000000-00-0	TSSP Capital Solutions (A), L.P. - PICA	Dallas	TX	TSSP Capital Solutions GenPar, L.P.		06/05/2019	2	0	1,335,486	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	491,345	0	0	0.443
000000-00-0	VIP IV LP - PICA	London	GBR	Vitruvian General Partner LLP		12/23/2020		0	5,018,660	0	0	0.600
000000-00-0	Waterton Residential KJ Bond Venture I LLC -PICA	Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		0	14,976	0	0	7.140
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Waterton Venture XIV GP, L.L.C.		12/23/2020		0	460,327	0	0	3.876
000000-00-0	Westbrook Real Estate Fund XI, L.P. - PICA	Palm Beach Gardens	FL	Westbrook Realty Management XI, L.P.		12/22/2020		0	1,702,314	0	0	0.670
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	0	217,770	0	0	1.036
1999999. Joint Venture Interests - Common Stock - Unaffiliated								12,324,467	78,328,571	0	0	XXX
000000-00-0	Bay Area Investor LLC - STAT	San Francisco	CA	Berkeley Central		03/09/2018		0	865,057	0	0	0.000
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	0	1,470,000	0	0	98.000
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Prudential		06/27/2018	13	0	14,790,036	0	0	13.160
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.		03/24/2017		0	(60,017)	0	0	26.379
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	0	3,608,534	0	0	71.241
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		0	14,925,373	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								0	35,598,983	0	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans, LA	LA	Redmellon 579 Holdings LLC		07/14/2017		0	36,771	0	0	80.000
000000-00-0	Curzon Capital Partners 5 Long-Life LP-PICA	London	GBR	CCP 5 GP LLP		09/24/2020		0	6,019,520	0	0	2.409
000000-00-0	DRA Growth and Income Fund X, LLC - PICA	New York	NY	Manageco X, LLC		03/25/2020		0	1,302,632	0	0	1.500
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	7,358,923	0	0	XXX
000000-00-0	Menlo Park Investor LLC - STAT	Menlo Park	CA	Menlo Park		03/19/2018		0	295,606	0	0	0.000
000000-00-0	Triton Investor LLC - STAT	Foster City	CA	One Hundred Grand-Triton		03/19/2018		0	186,349	0	0	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	481,955	0	0	XXX
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Prudential		12/31/2008		0	3,000,000	0	0	100.000
000000-00-0	PGIM REF Europe, SCSp - PICA	Luxembourg	LUX	PGIM REF GP S.a.r.a.		03/27/2020		0	330,132	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	3,330,132	0	0	XXX
000000-00-0	First National Center - PICA	Oklahoma City	OK	First National STCI, LLC		02/18/2022		20,972	0	0	0	2.948
000000-00-0	First National Center - PICA 2	Oklahoma City	OK	First National STCI, LLC		02/18/2022		370,838	0	0	0	55.349
2599999. Joint Venture Interests - Other - Unaffiliated								391,810	0	0	0	XXX
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	The Prudential Insurance Company of America		06/12/2015		0	1,172,638	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated								0	1,172,638	0	0	XXX
000000-00-0	WNC Institutional Tax Credit Fund 52, L.P. - PICA	Irvine	CA	WNC Managing Partners 52, LLC,		03/17/2022		27,576,224	0	0	0	14.142

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								27,576,224	0	0	0	XXX
000000-00-0	Champion Mill Investor LLC - PICA	Columbus	OH	Stonehenge Capital, LLC		02/02/2022		2,294,410	0	0	0	55.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,294,410	0	0	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Newark	NJ	Guaranteed Plus Defined Comp Plan		11/29/2004		0	(54,494)	0	0	0.000
4699999. Any Other Class of Assets - Unaffiliated								0	(54,494)	0	0	XXX
4899999. Total - Unaffiliated								42,586,911	85,633,000	0	0	XXX
4999999. Total - Affiliated								0	40,583,708	0	0	XXX
5099999 - Totals								42,586,911	126,216,708	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Edison Place Senior Note, LLC	Newark	NJ	Partial Disposition	01/31/2022	03/31/2022	0	0	0	0	0	0	0	8,484,809	8,484,809	0	0	0	0
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	0	0	0	0	0	0	8,484,809	8,484,809	0	0	0	0
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Partial Disposition	11/16/2015	03/31/2022	0	0	0	0	0	0	0	13,621	13,621	0	0	0	0
000000-00-0	Accion Venture Lab, LP - PICA	Cambridge	MA	Partial Disposition	07/22/2019	03/31/2022	0	0	0	0	0	0	0	5,318	5,318	0	0	0	0
000000-00-0	Advent International GPE IX, LP - PICA	Boston	MA	Partial Disposition	10/21/2019	03/31/2022	0	0	0	0	0	0	0	60,060	60,060	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	465,202	449,205	(15,997)	0	(15,997)	0
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NC	Partial Disposition	06/18/2018	03/31/2022	0	0	0	0	0	0	0	(11,498)	(11,498)	0	0	0	0
000000-00-0	Andreessen Horowitz Fund VII, L.P. - PICA	Menlo Park	NJ	Partial Disposition	12/23/2020	03/31/2022	0	0	0	0	0	0	0	11,182	11,182	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	66,000	66,000	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	232,112	232,112	0	0	0	0
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P. - PICA	Los Angeles	CA	Partial Disposition	04/15/2021	03/31/2022	0	0	0	0	0	0	0	(664,258)	(664,258)	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables, Florida	FL	Partial Disposition	03/22/2017	03/31/2022	0	0	0	0	0	0	0	494,770	494,770	0	0	0	0
000000-00-0	Bayview Opportunity Domestic VI 1, L.P. - PICA	Coral Gables	FL	Partial Disposition	11/06/2020	03/31/2022	0	0	0	0	0	0	0	4,314,098	4,314,098	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	27,579	0	(27,579)	0	(27,579)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	33,995	0	(33,995)	0	(33,995)	0
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	220,359	220,359	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Partial Disposition	02/05/2016	03/31/2022	0	0	0	0	0	0	0	94,273	94,273	0	0	0	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP - PICA	Toronto	CAN	Partial Disposition	12/17/2020	03/31/2022	0	0	0	0	0	0	0	108,973	108,973	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Partial Disposition	09/18/2017	03/31/2022	0	0	0	0	0	0	0	20,000	20,000	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	202,848	202,848	0	0	0	0
000000-00-0	Cardinal Co-Invest, LP - PICA	San Francisco	CA	Partial Disposition	10/27/2016	03/31/2022	0	0	0	0	0	0	0	2,524,157	2,524,157	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Carlyle Japan Partners II, L.P.	George Town	CYM	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	77,336	80,676	3,340	0	3,340	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	(53,957)	(53,957)	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Partial Disposition	12/31/2012	03/31/2022	0	0	0	0	0	0	0	33,344	33,344	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	Partial Disposition	12/19/2018	03/31/2022	0	0	0	0	0	0	0	98,823	98,823	0	0	0	0
000000-00-0	Carmel Partners Investment Fund VIII, L.P. - PICA	San Francisco	CA	Partial Disposition	03/28/2022	03/31/2022	0	0	0	0	0	0	0	32,378	32,378	0	0	0	0
000000-00-0	CBPE Capital Fund X, LP - PICA	London	GBR	Partial Disposition	01/15/2021	03/31/2022	0	0	0	0	0	0	0	79,401	79,401	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Partial Disposition	05/31/2013	03/31/2022	0	0	0	0	0	0	0	122,348	122,348	0	0	0	0
000000-00-0	Clearlake Flagship Plus Partners, L.P. - PICA	Santa Monica	CA	Partial Disposition	02/05/2021	03/31/2022	0	0	0	0	0	0	0	(1,034,998)	(1,034,998)	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	56,783	56,783	0	0	0	0
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Partial Disposition	01/21/2016	03/31/2022	0	0	0	0	0	0	0	312,504	312,504	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Partial Disposition	07/10/2015	03/31/2022	0	0	0	0	0	0	0	78,750	78,750	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P. - PICA	New York	NY	Partial Disposition	12/11/2019	03/31/2022	0	0	0	0	0	0	0	155,913	155,913	0	0	0	0
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA	Grand Cayman	CYM	Partial Disposition	09/20/2011	03/31/2022	0	0	0	0	0	0	0	4,621,792	4,621,792	0	0	0	0
000000-00-0	DFW Capital Partners VI, LP -PICA	Teaneck	NJ	Partial Disposition	06/05/2019	03/31/2022	0	0	0	0	0	0	0	(1,555,101)	(1,555,101)	0	0	0	0
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC	New York	NY	Partial Disposition	04/12/2017	03/31/2022	0	0	0	0	0	0	0	(277,392)	(277,392)	0	0	0	0
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Partial Disposition	12/30/2014	03/31/2022	0	0	0	0	0	0	0	28,677	28,677	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Partial Disposition	03/27/2013	03/31/2022	0	0	0	0	0	0	0	3,888,387	3,888,387	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	06/05/2019	03/31/2022	0	0	0	0	0	0	0	(577,433)	(577,433)	0	0	0	0
000000-00-0	EQT IX (No.2) USD SCSp - PICA	Luxembourg	LUX	Partial Disposition	02/05/2021	03/31/2022	0	0	0	0	0	0	0	6	6	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	6,667	4,570	(2,097)	0	(2,097)	0
000000-00-0	EQT VIII (No. 2) SCSP	Stockholm	SWE	Partial Disposition	08/10/2018	03/31/2022	0	0	0	0	0	0	0	158,393	158,393	0	0	0	0
000000-00-0	NF III, L.P. - PICA	Wilmington	DE	Partial Disposition	09/30/2019	03/31/2022	0	0	0	0	0	0	0	244,552	244,552	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	512,160	512,160	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	1,051,506	1,051,506	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe LLC	San Francisco	CA	Partial Disposition	01/14/1999	03/31/2022	0	0	0	0	0	0	0	2,779	2,779	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P. - PICA	San Francisco	CA	Partial Disposition	07/03/2019	03/31/2022	0	0	0	0	0	0	0	141,920	141,920	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Partial Disposition	04/28/2017	03/31/2022	0	0	0	0	0	0	0	116,199	116,199	0	0	0	0
000000-00-0	Genstar IX Opportunities Fund I - PICA	San Francisco	CA	Partial Disposition	07/08/2019	03/31/2022	0	0	0	0	0	0	0	25,510	25,510	0	0	0	0
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Partial Disposition	10/05/2017	03/31/2022	0	0	0	0	0	0	0	20,350	20,350	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Partial Disposition	06/20/2018	03/31/2022	0	0	0	0	0	0	0	20,003	20,003	0	0	0	0
000000-00-0	Georgian Partners Growth Fund (International) V - PICA	Toronto	CAN	Partial Disposition	03/09/2020	03/31/2022	0	0	0	0	0	0	0	55,861	55,861	0	0	0	0
000000-00-0	Greenbriar Equity Fund V, L.P. - PICA	Rye	NY	Partial Disposition	08/02/2021	03/31/2022	0	0	0	0	0	0	0	1,684	1,684	0	0	0	0
000000-00-0	Greycroft Growth III, L.P. - PICA	New York	NY	Partial Disposition	09/09/2020	03/31/2022	0	0	0	0	0	0	0	12,600	12,600	0	0	0	0
000000-00-0	Greycroft Partners VI, L.P. - PICA	New York	NY	Partial Disposition	09/30/2020	03/31/2022	0	0	0	0	0	0	0	29,122	29,122	0	0	0	0
000000-00-0	GTCR Fund XIII/A LP and GTCR Fund XIII/B LP - PICA	Chicago	IL	Partial Disposition	09/07/2021	03/31/2022	0	0	0	0	0	0	0	186,069	186,069	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Partial Disposition	07/13/2018	03/31/2022	0	0	0	0	0	0	0	23,787	23,787	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Partial Disposition	10/25/2018	03/31/2022	0	0	0	0	0	0	0	23,975	23,975	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III, L.P. - PICA	New York	NY	Partial Disposition	12/18/2020	03/31/2022	0	0	0	0	0	0	0	(52,284)	(52,284)	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Partial Disposition	07/28/2017	03/31/2022	0	0	0	0	0	0	0	148,030	148,030	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Partial Disposition	04/27/2012	03/31/2022	0	0	0	0	0	0	0	2,718,082	775,093	0	(1,942,990)	(1,942,990)	0
000000-00-0	Insight Partners XI, L.P. - PICA	New York	NY	Partial Disposition	03/25/2020	03/31/2022	0	0	0	0	0	0	0	(2,261)	(2,261)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Partial Disposition	03/14/2014	03/31/2022	0	0	0	0	0	0	0	8,401	8,401	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	29,060	29,060	0	0	0	0
000000-00-0	Kirkoswald Global Macro Fund LP - PRT	London	GBR	Partial Disposition	02/01/2022	03/31/2022	0	0	0	0	0	0	0	(1,635,239)	(1,635,239)	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA 2	Mount Kisco	NY	Partial Disposition	03/31/2021	03/31/2022	0	0	0	0	0	0	0	12,680	12,680	0	0	0	0
000000-00-0	Kohlberg Investors IX, L.P. - PICA	Mount Kisco	NJ	Partial Disposition	12/18/2020	03/31/2022	0	0	0	0	0	0	0	304,639	304,639	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	239,753	239,753	0	0	0	0
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Partial Disposition	09/27/2018	03/31/2022	0	0	0	0	0	0	0	2,299,589	2,299,589	0	0	0	0
000000-00-0	Livingbridge 7 LP - PICA	London	GBR	Partial Disposition	07/07/2021	03/31/2022	0	0	0	0	0	0	0	86,193	86,193	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Partial Disposition	05/06/2013	03/31/2022	0	0	0	0	0	0	0	20,635	20,635	0	0	0	0
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	Partial Disposition	02/27/2017	03/31/2022	0	0	0	0	0	0	0	366,558	366,558	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Partial Disposition	02/24/2012	03/31/2022	0	0	0	0	0	0	0	678,087	678,087	0	0	0	0
000000-00-0	Nautic Partners IX, L.P. - PICA	Providence	RI	Partial Disposition	02/21/2020	03/31/2022	0	0	0	0	0	0	0	74,958	74,958	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	214,491	214,491	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	1,952	0	(1,952)	0	(1,952)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	1,644	0	(1,644)	0	(1,644)	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Partial Disposition	10/03/2017	03/31/2022	0	0	0	0	0	0	0	75,421	75,421	0	0	0	0
000000-00-0	Oak HC/FT Partners IV, L.P. - PICA	Greenwich	CT	Partial Disposition	04/27/2021	03/31/2022	0	0	0	0	0	0	0	6,250	6,250	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	32,334	32,334	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	4,153	4,153	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	18,427	18,427	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Partial Disposition	11/01/2012	03/31/2022	0	0	0	0	0	0	0	1,625	1,625	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Partial Disposition	12/10/2012	03/31/2022	0	0	0	0	0	0	0	17,769	17,769	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Partial Disposition	07/20/2012	03/31/2022	0	0	0	0	0	0	0	420,312	420,312	0	0	0	0
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	Partial Disposition	09/17/2013	03/31/2022	0	0	0	0	0	0	0	319,660	319,660	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Partial Disposition	10/30/2017	03/31/2022	0	0	0	0	0	0	0	73,050	73,050	0	0	0	0
000000-00-0	One Rock Capital Partners III, LP - PICA	New York	NY	Partial Disposition	06/21/2021	03/31/2022	0	0	0	0	0	0	0	116,834	116,834	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, L.P. - PICA	Darien	CT	Partial Disposition	02/08/2021	03/31/2022	0	0	0	0	0	0	0	31,257	31,257	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Partial Disposition	12/31/2017	03/31/2022	0	0	0	0	0	0	0	93,711	93,711	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Partial Disposition	11/16/2017	03/31/2022	0	0	0	0	0	0	0	201,261	201,261	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Partial Disposition	09/06/2017	03/31/2022	0	0	0	0	0	0	0	1,980,000	1,980,000	0	0	0	0
000000-00-0	Permira VII L.P. 1 - PICA	St. Peter Port	GGY	Partial Disposition	02/10/2020	03/31/2022	0	0	0	0	0	0	0	195,036	189,726	(5,310)	0	(5,310)	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp - PICA	Luxembourg	LUX	Partial Disposition	08/31/2019	03/31/2022	0	0	0	0	0	0	0	(519,997)	(519,997)	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Partial Disposition	10/21/2013	03/31/2022	0	0	0	0	0	0	0	164,440	164,440	0	0	0	0
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Partial Disposition	05/16/2011	03/31/2022	0	0	0	0	0	0	0	171,866	171,866	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Partial Disposition	03/11/2016	03/31/2022	0	0	0	0	0	0	0	1,914,628	2,142,671	228,043	0	228,043	0
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF	Newark	NJ	Partial Disposition	04/30/2012	03/31/2022	0	0	0	0	0	0	0	(1,342,191)	(1,342,191)	0	0	0	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Fully Disposed	03/31/2018	03/31/2022	0	0	0	0	0	0	0	8,134,110	6,776,798	0	(1,357,312)	(1,357,312)	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Partial Disposition	10/16/2008	03/31/2022	0	0	0	0	0	0	0	32,688	32,688	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Partial Disposition	12/20/2012	03/31/2022	0	0	0	0	0	0	0	111,531	111,531	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Partial Disposition	04/21/2017	03/31/2022	0	0	0	0	0	0	0	7,628,032	7,628,032	0	0	0	0
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Partial Disposition	07/31/2014	03/31/2022	0	0	0	0	0	0	0	137,944	137,944	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership - PICA	St Peter Port	GGY	Partial Disposition	04/07/2020	03/31/2022	0	0	0	0	0	0	0	54,249	54,249	0	0	0	0
000000-00-0	Silver Lake Partners VI, L.P. - PICA	Menlo Park	CA	Partial Disposition	01/06/2021	03/31/2022	0	0	0	0	0	0	0	54,466	54,466	0	0	0	0
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Partial Disposition	06/12/2018	03/31/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Silverlands II SCSp	Luxembourg	LUX	Partial Disposition	02/14/2019	03/31/2022	0	0	0	0	0	0	0	23,975	23,975	0	0	0	0
000000-00-0	TCV XI, L.P. - PICA	Menlo Park	CA	Partial Disposition	02/01/2021	03/31/2022	0	0	0	0	0	0	0	62,341	62,341	0	0	0	0
000000-00-0	The Veritas Capital Fund VII, L.P. - PICA	New York	NY	Partial Disposition	04/15/2020	03/31/2022	0	0	0	0	0	0	0	109,570	109,570	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Partial Disposition	12/10/2018	03/31/2022	0	0	0	0	0	0	0	114,285	114,285	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TPG Healthcare Partners, L.P. - PICA	Fort Worth	TX	Partial Disposition	10/01/2019	03/31/2022	0	0	0	0	0	0	0	108,917	108,917	0	0	0	0
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Partial Disposition	12/28/2017	03/31/2022	0	0	0	0	0	0	0	82,344	82,344	0	0	0	0
000000-00-0	TSSP Opportunities Partners IV (A), L.P. - PICA	Dallas	TX	Partial Disposition	01/18/2019	03/31/2022	0	0	0	0	0	0	0	45,166	45,166	0	0	0	0
000000-00-0	VIP IV LP - PICA	London	GBR	Partial Disposition	12/23/2020	03/31/2022	0	0	0	0	0	0	0	131,672	131,672	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Partial Disposition	09/12/2016	03/31/2022	0	0	0	0	0	0	0	302,081	302,081	0	0	0	0
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Partial Disposition	02/23/2015	03/31/2022	0	0	0	0	0	0	0	1,000,115	1,000,115	0	0	0	0
000000-00-0	Waterton Residential Property Venture XIV, L.P. - PICA	Chicago	IL	Partial Disposition	12/23/2020	03/31/2022	0	0	0	0	0	0	0	61,875	61,875	0	0	0	0
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Garden	FL	Partial Disposition	07/18/2016	03/31/2022	0	0	0	0	0	0	0	32,386	32,386	0	0	0	0
000000-00-0	Whitehorse Liquidity Partners (Offshore) III, L.P. - PICA	New Castle, Delaware	DE	Partial Disposition	10/31/2019	03/31/2022	0	0	0	0	0	0	0	341,142	341,142	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	44,999,192	41,841,700	142,809	(3,300,302)	(3,157,493)	0
000000-00-0	Passaic Fund LLC- PICA	Newark	NJ	Partial Disposition	06/27/2018	03/31/2022	0	0	0	0	0	0	0	4,820,687	4,820,687	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Partial Disposition	03/24/2017	03/31/2022	0	0	0	0	0	0	0	(60,017)	(60,017)	0	0	0	0
000000-00-0	PruVen Capital Partners Fund I, LP	Newark	NJ	Partial Disposition	09/21/2020	03/31/2022	0	0	0	0	0	0	0	1,273,725	1,273,725	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	6,034,395	6,034,395	0	0	0	0
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL	Partial Disposition	07/12/2010	03/31/2022	0	0	0	0	0	0	0	1,400,710	1,400,710	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	1,400,710	1,400,710	0	0	0	0
000000-00-0	2000 Collins, LLC - Parking - STAT	Miami Beach	FL	Fully Disposed	09/30/2016	03/29/2022	0	0	0	0	0	0	0	17,376,104	13,457,700	0	(3,918,404)	(3,918,404)	0
000000-00-0	Deeded in Prior Year					03/31/2022	0	0	0	0	0	0	0	2,764,213	2,942,334	0	178,121	178,121	0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	20,140,317	16,400,034	0	(3,740,283)	(3,740,283)	0
000000-00-0	PGIM REF EUROPE MEMBER LLC STANDALONE - PICA	Luxembourg	LUX	Partial Disposition	03/31/2020	03/31/2022	0	0	0	0	0	0	0	227,039	227,039	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partial Disposition	03/26/2018	03/31/2022	0	0	0	0	0	0	0	122,287	122,287	0	0	0	0
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	349,326	349,326	0	0	0	0
000000-00-0	Ballard/P Limited Partnership	Houston	TX	Fully Disposed	12/31/1996	03/31/2022	0	0	0	0	0	0	0	1,652,749	1,312,500	0	(340,249)	(340,249)	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Partial Disposition	12/31/2013	03/31/2022	0	0	0	0	0	0	0	1,172,638	1,172,638	0	0	0	0
000000-00-0	Modern Bank Partners LLC	New York	NY	Partial Disposition	12/27/2007	03/31/2022	0	0	0	0	0	0	0	25,000	25,000	0	0	0	0
000000-00-0	RES Battery Storage Holding LLC - PICA	Broomfield	CO	Partial Disposition	10/22/2015	03/31/2022	0	0	0	0	0	0	0	1,372,560	1,372,560	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Partial Disposition	04/07/2015	03/31/2022	0	0	0	0	0	0	0	501,552	501,552	0	0	0	0
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Partial Disposition	03/25/2014	03/31/2022	0	0	0	0	0	0	0	276,115	276,115	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	5,000,614	4,660,365	0	(340,249)	(340,249)	0
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	Partial Disposition	06/12/2015	03/31/2022	0	0	0	0	0	0	0	1,151,404	1,151,404	0	0	0	0
000000-00-0	Prudential Retirement Holdings	Newark	NJ	Partial Disposition	10/10/2008	03/31/2022	0	0	0	0	0	0	0	(3,290,953)	(3,290,953)	0	0	0	0
000000-00-0	PRUDENTIAL SELECT STRATEGIES LLC	Wilmington	DE	Partial Disposition	10/14/2016	03/31/2022	0	0	0	0	0	0	0	13,655,615	0	0	(13,655,615)	(13,655,615)	0
2699999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	11,516,066	(2,139,549)	0	(13,655,615)	(13,655,615)	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Partial Disposition	01/24/2012	03/31/2022	0	0	0	0	0	0	0	728,549	728,549	0	0	0	0
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Partial Disposition	02/11/2011	03/31/2022	0	0	0	0	0	0	0	119,258	119,258	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Partial Disposition	10/03/2011	03/31/2022	0	0	0	0	0	0	0	262,906	262,906	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Partial Disposition	09/27/2016	03/31/2022	0	0	0	0	0	0	0	423,630	423,630	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	Partial Disposition	07/02/2018	03/31/2022	0	0	0	0	0	0	0	333,333	333,333	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Partial Disposition	12/22/2011	03/31/2022	0	0	0	0	0	0	0	979,313	979,313	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Partial Disposition	02/28/2012	03/31/2022	0	0	0	0	0	0	0	427,256	427,256	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	3,274,245	3,274,245	0	0	0	0
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Partial Disposition	09/18/2018	03/31/2022	0	0	0	0	0	0	0	48,082	48,082	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	48,082	48,082	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Preservation of Affrd. Housing Promissory Note	Baltimore	MD	Partial Disposition	08/06/2020	03/31/2022	0	0	0	0	0	0	0	2,350,782	2,350,782	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	2,350,782	2,350,782	0	0	0	0
000000-00-0	Connecticut General Life Separate Accounts	Greenwich	CT	Partial Disposition	11/29/2004	03/31/2022	0	0	0	0	0	0	0	2,094	(137,463)	0	(139,557)	(139,557)	0
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	2,094	(137,463)	0	(139,557)	(139,557)	0
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	57,073,625	53,575,884	142,809	(3,640,551)	(3,497,742)	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	46,527,007	28,991,552	0	(17,535,455)	(17,535,455)	0
5099999 - Totals							0	0	0	0	0	0	0	103,600,632	82,567,436	142,809	(21,176,006)	(21,033,197)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		03/01/2022	Interest Capitalization		18,531	18,531	0	1.A
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		03/01/2022	Interest Capitalization		32,591	32,591	0	1.A
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO 3.5		03/01/2022	Interest Capitalization		19,676	19,676	0	1.A
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		03/01/2022	Interest Capitalization		55,511	55,511	0	1.A
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		03/01/2022	Interest Capitalization		14,092	14,092	0	1.A
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		03/01/2022	Interest Capitalization		25,723	25,723	0	1.A
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		03/01/2022	Interest Capitalization		46,574	46,574	0	1.A
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		03/01/2022	Interest Capitalization		8,149	8,149	0	1.A
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		03/01/2022	Interest Capitalization		13,090	13,090	0	1.A
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		03/01/2022	Interest Capitalization		58,508	58,508	0	1.A
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		03/01/2022	Interest Capitalization		135,589	135,589	0	1.A
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		03/01/2022	Interest Capitalization		17,713	17,713	0	1.A
912810-SP-4	UNITED STATES TREASURY TREASURY 1.375%		03/28/2022	Goldman Sachs & Co		2,102,734	2,800,000	4,467	1.A
912810-SS-8	UNITED STATES TREASURY TREASURY 1.625%		03/30/2022	Various		51,048,797	62,400,000	373,157	1.A
912810-SU-3	UNITED STATES TREASURY TREASURY 1.875%		03/10/2022	Citigroup Capital Markets Inc		31,210,961	34,900,000	43,384	1.A
912810-TF-5	UNITED STATES TREASURY TREASURY 2.375%		02/25/2022	Goldman Sachs & Co		19,942,207	19,950,000	17,015	1.A
912828-Z7-8	UNITED STATES TREASURY TREASURY 1.500%		01/27/2022	UBS International		99,995,568	100,775,000	0	1.A
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL 2.8		03/15/2022	Direct		12,603,156	12,603,156	0	1.A
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL 2.0		03/15/2022	Direct		2,391,093	2,391,093	0	1.C Z
0109999999. Subtotal - Bonds - U.S. Governments						219,740,263	236,264,996	438,023	XXX
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign 2.000		03/11/2022	Various		1,200,516	1,234,268	5,898	1.A FE
135087-L9-3	CANADIAN GOVERNMENT GOVT FOREIGN 1.000		03/03/2022	RBC Dominion Securities Inc		541,155	553,930	1,480	1.A FE
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign 0.500		03/22/2022	RBC Dominion Securities Inc		824,852	840,400	1,335	1.A FE
135087-M9-2	CANADIAN GOVERNMENT DISCOUNT NOTE 0.75		02/10/2022	Scotia Capital (USA) Inc		32,746	33,185	9	1. FE
135087-M9-2	CANADIAN GOVERNMENT DISCOUNT NOTE 0.75		03/11/2022	Various		658,391	668,446	515	1.A FE
135087-N2-6	CANADIAN GOVERNMENT Corp Foreign 1.500		03/08/2022	Various		418,603	430,943	1,517	1.A FE
135087-N4-2	CANADIAN GOVERNMENT DISCOUNT NOTE 1.50		03/25/2022	Various		463,471	468,497	575	1.A Z
628153-DS-4	MUSKRAT FALLS/LABRADOR T DISCOUNT NOTE		03/28/2022	Wood Gundy Inc		64,895	63,585	0	1.A Z
68327L-AD-8	CADILLAC FAIRVIEW PRP TR GOVT FOREIGN	A	03/17/2022	Citigroup Capital Markets Inc		5,198,648	5,615,000	60,829	1.E FE
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO GOVT FORE	D	02/04/2022	HSBC Securities (USA) Inc		1,942,200	2,000,000	50,396	2.B FE
085209-AD-6	Government of Bermuda GOVT FOREIGN 3.7	D	03/16/2022	Various		4,276,700	4,100,000	13,546	1.F FE
085209-AF-1	Government of Bermuda GOVT FOREIGN 4.7	D	03/16/2022	Jefferies & Co, Inc		3,274,500	3,000,000	13,063	1.F FE
168863-DL-9	CHILE REPUBLIC OF NT GOVT FOREIGN 3.50	D	02/24/2022	Deutsche Bank AG-London-Client		1,517,250	1,700,000	5,454	1.F FE
168863-DP-0	CHILE REPUBLIC OF NT GOVT FOREIGN 2.45	D	03/11/2022	Citigroup Capital Markets Inc		196,665	210,000	643	1.F FE
168863-DT-2	CHILE REPUBLIC OF NT GOVT FOREIGN 2.55	D	03/11/2022	Various		6,036,371	6,590,000	10,492	1.F FE
168863-DW-5	CHILE REPUBLIC OF NT GOVT FOREIGN 4.00	D	01/28/2022	JP Morgan		3,042,000	3,000,000	333	1.F FE
23330J-AA-9	DP WORLD LTD CORP FOREIGN 6.850% 07/02	D	03/15/2022	JEFFERIES INTERNATIONAL LTD		4,746,645	3,810,000	21,092	2.C FE
23330J-AB-7	DP WORLD LTD Corp Foregin 5.625% 09/25	D	02/15/2022	Various		19,608,708	16,429,000	295,051	2.C FE
25714P-EP-9	DOMINICAN REPUBLIC BD GOVT FOREIGN 5.5	D	02/16/2022	Citigroup Capital Markets Inc		2,210,000	2,210,000	0	3.C FE
45434L-2B-9	INDIAN RAILWAY FINANCE CORP LT CORP FORE	D	01/07/2022	Various		4,503,190	4,790,000	77,302	2.C FE
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN 4.3	D	02/09/2022	Various		6,423,000	6,000,000	11,358	2.B FE
455780-CJ-3	REPUBLIC OF INDONESIA GOVT FOREIGN 5.3	D	02/04/2022	Australia/New Zealand Banking		2,419,980	2,000,000	52,608	2.B FE
45846A-AA-8	INTERCHILE SA GOVT FOREIGN 4.500% 06/3	D	02/09/2022	Various		7,504,600	7,340,000	30,790	2.A FE
55276V-AJ-1	MDGH GMTN BV GOVT FOREIGN 2.875% 11/07	D	03/30/2022	Morgan Stanley United Kingdom		2,420,456	2,505,000	28,808	1.C FE
698299-AW-4	Republic of Panama GOVT FOREIGN 6.700%	D	01/21/2022	Barclays Capital Inc		1,093,950	850,000	28,317	2.B FE
698299-BH-6	Republic of Panama GOVT FOREIGN 4.500%	D	01/18/2022	Various		9,204,000	9,000,000	101,750	2.B FE
698299-BM-5	Republic of Panama GOVT FOREIGN 4.500%	D	02/15/2022	Various		20,853,535	20,820,000	305,643	2.B FE
715638-DQ-2	REPUBLIC OF PERU GOVT FOREIGN 2.780% 1	D	01/20/2022	Various		4,430,808	5,400,000	21,174	2.B FE
715638-DS-8	REPUBLIC OF PERU GOVT FOREIGN 3.300% 0	D	03/03/2022	Mizuho Securities USA, Inc.		1,146,575	1,260,000	20,328	2.B FE
715638-DW-9	REPUBLIC OF PERU GOVT FOREIGN 3.600% 0	D	02/04/2022	Deutsche Bank AG-London-Client		3,380,195	3,910,000	37,536	2.B FE
718286-BZ-9	REPUBLIC OF PHILIPPINES GOVT FOREIGN 3	D	03/03/2022	BPN Paribas Securities		1,010,630	1,000,000	5,157	2.B FE
77586R-AF-7	ROMANIA GOVT FOREIGN 5.125% 06/15/48	D	02/08/2022	Various		7,073,600	6,350,000	38,046	2.C FE
77586R-AJ-9	ROMANIA GOVT FOREIGN 4.000% 02/14/51	D	02/04/2022	Goldman Sachs International		1,834,000	2,000,000	38,667	2.C FE
80413T-AK-5	Saudi Arabia GOVT FOREIGN 4.375% 04/16	D	03/23/2022	Citigroup Global Markets LTD		7,641,610	7,030,000	135,840	1.F FE
80413T-AV-1	Saudi Arabia GOVT FOREIGN 2.250% 02/02	D	02/14/2022	JEFFERIES INTERNATIONAL LTD		2,641,800	2,800,000	2,450	1.F FE
M0152V-AQ-6	ABU DHABI NATIONAL ENERG GOVT FOREIGN	D	03/02/2022	Citigroup Global Markets LTD		778,344	678,000	12,027	1.D FE

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, NAIC Designation Modifier and SVO Administrative Symbol
M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC GOVT FOREIG	D	02/14/2022	Citigroup Global Markets LTD		2,629,000	2,750,000	19,288	1.E FE
M6320U-BD-0	Saudi Arabia GOVT FOREIGN 2.250% 02/02	D	03/02/2022	Merrill Lynch International		1,106,930	1,160,000	2,320	1.F FE
N5S29S-CH-0	MDGH GMTN RSC LTD GOVT FOREIGN 2.500%	D	03/02/2022	Merrill Lynch International		1,449,000	1,500,000	9,479	1.C FE
Y20721-BE-8	REPUBLIC OF INDONESIA GOVT FOREIGN 4.6	D	01/21/2022	BPN Paribas Securities		1,123,700	1,000,000	12,847	2.B FE
Y6142N-AB-4	MONGOLIA GOVT GOVT FOREIGN 5.625% 05/0	D	02/04/2022	Citigroup Capital Markets Inc		1,025,850	1,000,000	15,156	4.B FE
0309999999. Subtotal - Bonds - All Other Governments						147,949,069	144,100,254	1,489,119	XXX
594712-WY-3	MICHIGAN ST UNIV REV CORPORATE MUNI TAXA		03/03/2022	Merrill Lynch,Pierce,Fenner &		23,981,960	23,965,000	0	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						23,981,960	23,965,000	0	XXX
76870#-AA-1	SPE aff with Barrett & Stokely CTL 3.6		02/24/2022	Direct		17,900,995	17,900,995	0	1.E Z
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						17,900,995	17,900,995	0	XXX
25477G-TF-2	DISTRICT COLUMBIA INCOME TAX R CORPORATE		02/03/2022	PRIAC - GC - FFI		609,654	525,000	5,250	1.B FE
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		03/01/2022	Interest Capitalization		20,143	20,143	0	1.A FE
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		03/01/2022	Interest Capitalization		24,199	24,199	0	1.A FE
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		03/01/2022	Interest Capitalization		74,469	74,469	0	1.A FE
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		03/01/2022	Interest Capitalization		46,384	46,384	0	1.A FE
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		03/01/2022	Interest Capitalization		78,112	78,112	0	1.A FE
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		03/01/2022	Interest Capitalization		108,122	108,122	0	1.A FE
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		03/01/2022	Interest Capitalization		79,910	79,910	0	1.A FE
31418E-CH-1	FNMA POOL NO MA4571 2.500% 03/01/42		03/22/2022	Merrill Lynch,Pierce,Fenner &		48,406,504	50,000,262	83,334	1.A FE
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE		03/07/2022	Toronto Dominion Securities		5,960,450	5,000,000	96,800	1.B FE
663903-KP-6	NORTHEAST OHIO REGIONAL SEWER CORPORATE		01/05/2022	Taxable Exchange		3,843,918	3,840,000	12,373	1.B Z
663903-KQ-4	NORTHEAST OHIO REGIONAL SEWER CORPORATE		01/05/2022	Taxable Exchange		7,292,546	7,285,000	23,474	1.B FE
88283L-KV-7	TEXAS TRANSN COMMN ST HWY FD CORPORATE M		02/03/2022	PRIAC - GC - FFI		2,911,375	2,400,000	32,000	1.A FE
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		03/30/2022	Raymond James & Associates Inc		2,908,222	2,345,000	52,675	1.D FE
914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI TAXAB		03/10/2022	Barclays Capital Inc		69,000,000	69,000,000	0	1.A FE
917393-DA-5	UTAH CNTY UTAH CORPORATE MUNI 4.000% 0		02/03/2022	PRIAC - GC - FFI		578,349	510,000	4,307	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						141,942,357	141,336,601	310,213	XXX
00023*-BE-2	AAA Cooper Transportation Senior Note		02/05/2022	PRIAC - GC - PCG		1,171,429	1,171,429	2,291	2.C
00653V-AA-9	ADAPTHEALTH LLC CORPORATE 6.125% 08/01		01/13/2022	Jefferies & Co, Inc		317,250	300,000	8,524	4.B FE
00688J-AB-3	ADIENT US LLC CORPORATE 9.000% 04/15/2		01/19/2022	Goldman Sachs & Co		1,590,000	1,500,000	36,000	3.C FE
00724P-AD-1	ADOBE INC CORPORATE 2.300% 02/01/30		02/18/2022	Merrill Lynch,Pierce,Fenner &		890,072	920,000	1,293	1.E FE
00774C-AB-3	AECOM CORPORATE 5.125% 03/15/27		02/28/2022	Jefferies & Co, Inc		1,027,500	1,000,000	23,774	3.C FE
015271-AR-0	ALEXANDRIA REAL EST EQUITIES CORPORATE		03/15/2022	WELLS FARGO SEC LLC		5,706,040	5,800,000	17,400	2.A FE
015271-AT-6	ALEXANDRIA REAL EST EQUITIES CORPORATE		03/15/2022	Citigroup Capital Markets Inc		2,854,710	3,000,000	21,083	2.A FE
019512-AM-4	ALLIED SIGNAL INC. DEBENTURES 9.065% 0		02/03/2022	PRIAC - GC - FFI		13,319,599	10,775,000	162,792	1.F FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC CORPORATE		02/07/2022	Jefferies & Co, Inc		1,537,500	1,500,000	6,625	4.B FE
02112#-AF-4	Alsco Inc. Senior Unsecured Note 3.350		02/05/2022	PRIAC - GC - PCG		852,000	852,000	1,269	1.G
03040W-AP-0	AMERICAN WATER CAPITAL CORP. CORPORATE		02/28/2022	BPN Paribas Securities		5,369,437	5,166,000	52,234	2.A FE
03040W-AR-6	AMERICAN WATER CAPITAL CORP. CORPORATE		02/10/2022	WELLS FARGO SEC LLC		11,994,002	11,781,000	200,032	2.A FE
03040W-AV-7	AMERICAN WATER CAPITAL CORP. CORPORATE		03/01/2022	Various		11,974,093	10,826,000	84,099	2.A FE
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		03/29/2022	Direct		6,591,213	6,591,213	0	2.A PL
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		01/25/2022	Various		36,146,411	36,375,000	511,128	2.A FE
031162-DC-1	AMGEN INC CORPORATE 3.000% 01/15/52		02/14/2022	Various		17,169,073	19,515,000	78,300	2.A FE
031162-DE-7	AMGEN INC CORPORATE 3.350% 02/22/32		02/17/2022	RBC Capital Markets		7,664,830	7,640,000	0	2.A FE
031162-DG-2	AMGEN INC CORPORATE 4.400% 02/22/62		03/14/2022	Various		20,037,941	20,260,000	15,429	2.A FE
036752-AM-5	ANTHEM INC CORPORATE 3.125% 05/15/50		02/22/2022	Citigroup Capital Markets Inc		6,392,661	7,142,000	61,377	2.B FE
036752-AS-2	ANTHEM INC CORPORATE 3.600% 03/15/51		02/10/2022	Various		37,736,240	36,500,000	490,550	2.B FE
03740L-AC-6	AON CORP CORPORATE 2.600% 12/02/31		02/01/2022	WELLS FARGO SEC LLC		977,240	1,000,000	4,406	2.A FE
037833-CR-9	APPLE INC CORPORATE 3.200% 05/11/27		02/16/2022	Morgan Stanley & Co, Inc		2,707,146	2,600,000	22,418	1.B FE
037833-DU-1	APPLE INC CORPORATE 1.650% 05/11/30		01/06/2022	RBC Capital Markets		3,948,363	4,090,000	11,060	1.B FE
037833-DZ-0	APPLE INC CORPORATE 2.400% 08/20/50		02/10/2022	Barclays Capital Inc		8,831,550	10,500,000	121,800	1.B FE
037833-EH-9	APPLE INC CORPORATE 1.400% 08/05/28		02/14/2022	WELLS FARGO SEC LLC		7,996,496	8,545,000	3,655	1.B FE
037833-EK-2	APPLE INC CORPORATE 2.700% 08/05/51		01/21/2022	Goldman Sachs & Co		9,401,900	10,000,000	127,500	1.B FE
03882L-AE-0	ARBOR MULTIFAMILY MORTGAGE SEC CMBS 2.		02/08/2022	JP Morgan Securities, Inc		1,999,990	2,000,000	2,105	1.A FE
04472*-AL-5	Ashley Furniture Industries, L Senior Un		02/05/2022	PRIAC - GC - PCG		1,400,000	1,400,000	9,000	2.B

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

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04472*-AM-3	Ashley Furniture Industries, L Senior Un		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	6,847	2.B
05332*-BE-7	Automotive Rentals, Inc. Senior Secured		02/05/2022	PRIAC - GC - PCG		3,550,000	3,550,000	345	2.A
053332-AW-2	AUTOZONE INC CORPORATE 3.750% 04/18/29		03/16/2022	Various		6,174,140	5,936,000	78,535	2.B FE
053484-AB-7	AvalonBay Communities, Inc. CORPORATE		02/14/2022	US Bank NA		819,200	885,000	1,562	1.G FE
05464U-AA-9	Axium US Wind AcquisitionCo Debt in a Pr		02/05/2022	PRIAC - GC - PCG		1,237,589	1,237,589	6,096	2.C PL
05508R-AE-6	B&G FOODS HLDG CORP CORPORATE 5.250% 0		02/04/2022	Various		1,720,455	1,700,000	31,383	4.B FE
05508W-AB-1	B&G FOODS INC CORPORATE 5.250% 09/15/2		02/14/2022	Market Axess		498,495	500,000	11,010	4.B FE
05523#-AA-1	Karlin Parmer 8.1 LLC CTL 3.390% 09/30		03/15/2022	Direct		4,023,430	4,023,430	0	2.B
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO 3.0		02/10/2022	JP Morgan Securities, Inc		13,790,191	13,810,000	50,637	1.A FE
05565E-AT-2	BMW US CAP CORP LLC CORPORATE 3.300% 0		02/16/2022	Barclays Capital Inc		7,125,439	6,850,000	82,885	1.F FE
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER 3.250		03/28/2022	Morgan Stanley & Co, Inc		17,233,785	17,250,000	0	1.F FE
059438-AG-6	BANK ONE CORP SUB DEBENTURES 7.750% 07		02/03/2022	PRIAC - GC - FFI		6,615,119	6,310,000	21,734	1.G FE
060505-GF-5	BANK OF AMERICA CORP Corporate 3.615%		03/09/2022	Merrill Lynch Bonds Canada		54,621	54,621	0	1.G
06539X-AC-8	BANK BANK_20-BN27 CMBS 1.901% 04/15/63		02/24/2022	PRIAC - GC - FFI		2,319,058	2,300,000	0	1.A FM
06540A-AC-5	BANK BANK_19-BN20 CMBS 2.758% 09/15/62		02/03/2022	WELLS FARGO SEC LLC		15,137,109	15,000,000	6,895	1.A FM
06540W-BC-6	BANK BANK_19-BN19 CMBS 2.926% 08/15/61		02/28/2022	Credit Suisse First Boston Cor		2,324,947	2,315,000	188	1.A FM
06541J-AF-8	BANK_21-BN34 CMBS 2.156% 06/15/63		02/14/2022	WELLS FARGO SEC LLC		849,656	900,000	809	1.A FM
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG		02/01/2022	DC PCG NonTrust GOLD		17,285	16,564	79	1.G FE
070101-H*-4	Basin Electric Power Coop Sr. Secured		02/15/2022	Direct		10,300,000	10,300,000	0	1.G Z
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK CMBS 2.		01/28/2022	Goldman Sachs & Co		8,144,039	8,090,000	0	1.A FM
08162Y-AD-4	BENCHMARK MORTGAGE TRUST BMARK CMBS 2.		02/04/2022	WELLS FARGO SEC LLC		5,775,381	5,750,000	3,125	1.A FM
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK CMBS 1.		02/24/2022	PRIAC - GC - FFI		2,974,690	2,950,000	0	1.A FM
08163P-BE-9	BENCHMARK MORTGAGE TRUST BMARK CMBS 3.		02/24/2022	Goldman Sachs & Co		10,299,980	10,000,000	14,076	1.A FE
084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE 4.0		01/03/2022	Various		4,509,542	3,948,000	21,933	2.A FE
09247X-AQ-4	BLACKROCK INC CORPORATE 2.400% 04/30/3		02/08/2022	Citigroup Capital Markets Inc		21,464,764	21,982,000	146,547	1.D FE
09247X-AR-2	BLACKROCK INC CORPORATE 1.900% 01/28/3		03/25/2022	WELLS FARGO SEC LLC		8,834,900	10,000,000	32,194	1.D FE
097023-AQ-8	BOEING CO CORPORATE 7.500% 08/15/42		02/03/2022	PRIAC - GC - FFI		9,874,109	8,455,000	292,402	2.C FE
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE 4.700		02/11/2022	Various		26,023,534	22,024,000	438,320	2.B FE
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO 2.7		01/26/2022	Citigroup Capital Markets Inc		21,398,717	21,110,000	43,539	1.A FE
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE 4.25		02/01/2022	WELLS FARGO SEC LLC		4,397,170	3,800,000	43,515	1.F FE
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE 4.55		03/28/2022	RBC Capital Markets		2,477,360	2,225,000	11,249	1.F FE
110122-DX-3	BRISTOL MYERS SQUIBB CO CORPORATE 3.90		03/11/2022	RBC Capital Markets		34,708,236	35,180,000	49,545	1.F FE
11135F-BR-1	BROADCOM INC CORPORATE 4.000% 04/15/29		03/31/2022	HSBC Securities (USA) Inc		3,998,040	4,000,000	0	2.C FE
116794-B#-4	Bruker Corporation Sr. Unsecured 0.880		01/06/2022	Direct		992,256	992,256	0	2.B Z
116794-C*-7	Bruker Corporation Sr. Unsecured 1.030		01/06/2022	Direct		784,403	784,403	0	2.B Z
12189Q-AB-6	BURLINGTON NORTHERN & SANTA FE CORPORATE		02/03/2022	PRIAC - GC - FFI		1,758,616	1,700,000	4,934	1.D FE
125523-AH-3	CIGNA CORP NEW CORPORATE 4.375% 10/15/		01/25/2022	BPN Paribas Securities		3,618,434	3,266,000	40,485	2.A FE
125523-CK-4	CIGNA CORP NEW CORPORATE 3.400% 03/15/		03/03/2022	Various		80,792,033	86,985,000	1,299,370	2.B FE
125523-CL-2	CIGNA CORP NEW CORPORATE 2.400% 03/15/		01/05/2022	Deutsche Bank Securities Inc		4,637,541	4,640,000	34,645	2.B FE
125523-CQ-1	CIGNA CORP NEW CORPORATE 3.400% 03/15/		03/15/2022	RBC Capital Markets		22,126,222	25,532,000	319,798	2.B FE
12626P-AN-3	CRH AMERICA INC CORPORATE 5.125% 05/18		03/24/2022	Various		12,360,891	10,690,000	192,979	2.A FE
126307-AZ-0	CSC HOLDINGS LLC CORPORATE 6.500% 02/0		02/07/2022	JP Morgan Securities, Inc		308,625	300,000	433	3.C FE
12636Y-AB-8	CRH AMERICA FINANCE INC CORPORATE 4.40		03/24/2022	Various		16,434,033	15,250,000	216,303	2.A FE
12636Y-AD-4	CRH AMERICA FINANCE INC CORPORATE 4.50		02/15/2022	Various		26,692,998	23,683,000	381,576	2.A FE
126408-HA-4	CSX CORP CORPORATE 4.500% 08/01/54		03/16/2022	Citigroup Capital Markets Inc		5,589,150	5,228,000	30,715	2.A FE
126408-HC-0	CSX CORP CORPORATE 3.950% 05/01/50		01/27/2022	Various		22,218,200	20,000,000	197,500	2.A FE
126408-HF-3	CSX CORP CORPORATE 3.800% 11/01/46		02/14/2022	Goldman Sachs & Co		3,481,362	3,400,000	37,683	2.A FE
126408-HK-2	CSX CORP CORPORATE 4.300% 03/01/48		01/18/2022	JP Morgan Securities, Inc		6,943,401	5,974,000	99,185	2.A FE
126410-LL-1	CSX TRANSPORTATION CORP 7.875% 05/15/4		02/03/2022	PRIAC - GC - FFI		9,870,112	8,391,000	139,500	1.G FE
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		02/03/2022	Various		2,569,924	2,588,872	178	1.D FM
12770R-AA-1	CAESARS RESORT COLLECTION LLC/ CORPORATE		02/03/2022	Market Axess		671,775	650,000	3,738	4.A FE
131347-CM-6	CALPINE CORP CORPORATE 4.500% 02/15/28		01/28/2022	Oppenheimer & Co. Inc.		1,460,625	1,500,000	31,125	3.A FE
131347-CR-5	CALPINE CORP CORPORATE 3.750% 03/01/31		02/03/2022	Market Axess		455,325	500,000	8,125	3.A FE
134429-BG-3	CAMPBELL SOUP CO CORPORATE 4.150% 03/1		03/07/2022	Key Capital Markets		10,608,400	10,000,000	200,583	2.B FE
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		02/07/2022	Morgan Stanley & Co, Inc		22,336,752	23,346,000	146,075	1.F FE
141781-BQ-6	Cargill Inc CORPORATE 1.700% 02/02/31		03/10/2022	Citigroup Capital Markets Inc		3,753,842	4,170,000	12,976	1.F FE
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		01/12/2022	Barclays Capital Inc		1,961,780	2,025,000	7,650	1.F FE

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144141-CV-8	DUKE ENERGY PROGRESS INC CORPORATE 5.7		02/03/2022	PRIAC - GC - FFI		9,595,148	10,000,000	190,000	1.F FE
14448C-AS-3	CARRIER GLOBAL CORP CORPORATE 3.577% 0		03/28/2022	Various		57,088,322	60,675,000	832,897	2.C FE
149123-BL-4	CATERPILLAR INC CORPORATE 5.300% 09/15		02/03/2022	PRIAC - GC - FFI		1,985,384	1,500,000	30,033	1.F FE
149123-CF-6	CATERPILLAR INC CORPORATE 3.250% 09/19		02/09/2022	Various		14,323,499	13,821,000	170,542	1.F FE
149123-CJ-8	CATERPILLAR INC CORPORATE 3.250% 04/09		02/17/2022	JP Morgan Securities, Inc		4,892,250	5,000,000	60,035	1.F FE
15189X-AY-4	CENTERPOINT ENERGY CORPORATE 3.600% 03		02/23/2022	RBC Capital Markets		22,029,170	22,320,000	0	1.F FE
156504-AL-6	CENTURY COMMUNITIES INC CORPORATE 6.75		02/14/2022	Various		4,091,918	3,950,000	53,859	3.C FE
17455@-AA-0	Citizens Entprs. Capital LLC Debt in a P		02/26/2022	Direct		0	0	4,550	3.B
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unse		02/05/2022	PRIAC - GC - PCG		1,070,000	1,070,000	15,013	2.B
195869-AD-4	Colonial Pipeline Co. CORPORATE 8.375%		02/03/2022	PRIAC - GC - FFI		8,311,878	7,100,000	148,656	1.G FE
202795-JP-6	COMMONWEALTH EDISON CORPORATE 4.000% 0		02/23/2022	Morgan Stanley & Co, Inc		5,228,650	5,000,000	96,667	1.F FE
20647@-AC-9	Concord Purchaser Corp Revolver 7.301%		03/30/2022	Direct		1,154,083	1,154,083	0	4.B Z
20647@-AD-7	Concord Purchaser Corp Sr. Secured 4.6		03/04/2022	Direct		15,494,772	15,494,772	0	3.B Z
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE 6		02/03/2022	PRIAC - GC - FFI		2,348,861	2,350,000	24,871	1.E FE
20826F-AY-2	CONOCOPHILLIPS CO CORPORATE 4.025% 03/		03/11/2022	Taxable Exchange		6,694,180	7,646,000	0	1.G FE
209115-A*-5	Consolidated Edison Inc Senior Note 8.		02/05/2022	PRIAC - GC - PCG		15,558,321	15,387,738	115,412	2.A
210518-DD-5	Consumers Energy CORPORATE 4.350% 04/1		01/27/2022	Jefferies & Co, Inc		6,898,320	5,720,000	73,264	1.E FE
224044-CL-9	COX COMMUNICATIONS INC CORPORATE 1.800		01/18/2022	Goldman Sachs & Co		4,983,151	5,465,000	29,784	2.B FE
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		02/07/2022	Direct		4,078,152	4,078,152	0	1.B
23317@-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39		03/05/2022	Interest Capitalization		153,273	153,273	0	1.B
235851-AW-2	DANAHER CORP CORPORATE 2.800% 12/10/51		01/28/2022	Various		5,184,326	5,664,000	21,355	2.A FE
23918K-AS-7	DAVITA HEALTHCARE PARTNERS INC CORPORATE		03/01/2022	Various		2,447,063	2,525,000	24,612	4.A FE
244199-BG-9	DEERE & CO CORPORATE 2.875% 09/07/49		03/24/2022	Various		8,855,304	9,952,000	34,784	1.F FE
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE 9.		01/19/2022	Jefferies & Co, Inc		4,304,240	4,000,000	30,875	4.B FE
25525P-AA-5	DIVERSIFIED HEALTHCARE TR CORPORATE 9.		03/10/2022	Various		16,811,549	16,010,000	372,900	4.B FE
256677-AG-0	DOLLAR GENERAL CORP CORPORATE 3.500% 0		03/15/2022	Various		4,601,372	4,604,000	69,130	2.B FE
260543-DD-2	DOW CHEMICAL CO/THE CORPORATE 3.600% 1		03/28/2022	JP Morgan Securities, Inc		27,127,127	28,261,000	293,024	2.B FE
26840*-AB-5	E D & F Man Services Inc. Sr. Secured 1		03/25/2022	Direct		3,366,667	3,366,667	0	2.A Z
26860#-AA-8	EIF Pio Pico, LLC Senior Secured 4.170		02/05/2022	PRIAC - GC - PCG		861,647	861,647	3,094	1.G PL
28470R-AH-5	ELDORADO RESORTS INC CORPORATE 6.250%		02/11/2022	Market Axess		1,026,990	1,000,000	7,639	4.B FE
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur		02/05/2022	PRIAC - GC - PCG		1,050,000	1,050,000	3,897	3.A
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP CORPORATE		03/07/2022	Morgan Stanley & Co, Inc		5,995,190	5,355,000	76,532	2.C FE
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		03/23/2022	Mitsubishi UFJ SEC (USA) Inc		37,494,109	37,500,000	0	1.A FE
29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE 4.		02/16/2022	Merrill Lynch,Pierce,Fenner &		6,812,782	6,880,000	14,448	2.A FE
294429-AS-4	EQUIFAX INC CORPORATE 3.100% 05/15/30		03/29/2022	Suntrust Capital Markets Inc		3,735,501	3,925,000	45,966	2.B FE
294429-AT-2	EQUIFAX INC CORPORATE 2.350% 09/15/31		03/15/2022	Goldman Sachs & Co		11,937,226	13,498,000	1,762	2.B FE
299808-AH-8	EVEREST RE GROUP LTD CORPORATE 3.500%		01/10/2022	Jefferies & Co, Inc		6,630,260	6,500,000	54,979	1.G FE
299808-AJ-4	EVEREST RE GROUP LTD CORPORATE 3.125%		02/02/2022	Various		34,611,733	36,519,000	326,487	2.A FE
30258H-B*-8	FNBM LLC Sr. Secured 2.680% 02/24/27		02/24/2022	Direct		63,900,000	63,900,000	0	1.F Z
30258H-B*-8	FNBM LLC Sr. Secured 2.680% 02/24/27		03/01/2022	PLIC BV SA PCG		9,600,185	10,000,000	3,722	1.F Z
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu		02/05/2022	PRIAC - GC - PCG		875,750	875,750	4,510	5.B
31428X-BG-0	FedEx Corporation CORPORATE 4.550% 04/		02/23/2022	Various		38,050,947	33,983,000	532,546	2.B FE
31428X-BQ-8	FedEx Corporation CORPORATE 4.050% 02/		03/23/2022	Credit Suisse First Boston Cor		4,864,400	5,000,000	22,500	2.B FE
338135-C@-3	Fitchburg Gas & Electric Co. Senior Note		02/05/2022	PRIAC - GC - PCG		6,429,397	6,300,000	20,636	2.A
338135-D*-4	Fitchburg Gas & Electric Co. Senior Note		02/05/2022	PRIAC - GC - PCG		10,095,058	9,500,000	126,350	2.A
340711-AG-5	Florida Gas Transmission CORP SINKING FU		02/03/2022	PRIAC - GC - FFI		2,322,532	2,250,000	51,694	2.B FE
34502*-AB-8	Football Club Term Notes 2032 Senior Sec		02/01/2022	DB PPC NonTrust GOLD		285	276	3	1.F FE
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS 2.		02/24/2022	Morgan Stanley & Co, Inc		0	0	0	1.A FE
36257U-AK-3	GS MORTGAGE SECURITIES TRUST G CMBS 2.		02/04/2022	JP Morgan Securities, Inc		3,494,941	3,500,000	1,871	1.A FM
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G CMBS 2.		01/04/2022	Goldman Sachs & Co		127,783	125,000	46	1.A FM
36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITA CORPORATE		03/23/2022	Various		21,030,158	21,095,000	1,007	2.A FE
36264F-AE-1	GSK CONSUMER HEALTHCARE CAPITA CORPORATE		03/21/2022	Various		35,727,427	36,370,000	0	2.A FE
364760-AQ-1	THE GAP INC CORPORATE 3.875% 10/01/31		02/14/2022	Market Axess		800,235	900,000	13,466	3.C FE
37045X-DR-4	GENERAL MOTORS FINANCIAL CO IN CORPORATE		01/11/2022	RBC Capital Markets		3,488,870	3,500,000	457	2.C FE
37310P-AC-5	GEORGETOWN UNIVERSITY CORPORATE 4.315%		02/10/2022	Various		17,735,947	15,175,000	229,094	1.G FE
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE 3.734% 0		02/03/2022	PRIAC - GC - FFI		1,991,180	2,000,000	3,319	1.G FE
374297-A*-0	Getty Realty Corp New Senior Unsecured		02/05/2022	PRIAC - GC - PCG		2,700,000	2,700,000	26,483	2.C FE

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38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		02/01/2022	DB PPC NonTrust GOLD		381	359	7	1.D
38141E-C3-1	GOLDMAN SACHS CORPORATE 4.800% 07/08/4		01/12/2022	Goldman Sachs & Co		31,506,523	25,500,000	262,232	2.A FE
38141G-ZN-7	GOLDMAN SACHS GROUP INC CORP FLOATER 3		02/16/2022	Various		59,657,600	60,770,000	45,972	1.F FE
40414L-AR-0	HCP INC CORPORATE 3.500% 07/15/29		02/22/2022	Citigroup Capital Markets Inc		10,321,900	10,000,000	37,917	2.A FE
410345-AL-6	HANESBRANDS CORPORATE 4.875% 05/15/26		02/14/2022	Market Axess		404,500	400,000	4,929	3.C FE
416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		02/01/2022	WELLS FARGO SEC LLC		5,805,108	5,700,000	93,480	2.A FE
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE		02/23/2022	Various		15,004,650	17,700,000	217,500	2.A FE
42307#-AA-6	Heitman America Real Est Hd LP Senior No		02/05/2022	PRIAC - GC - PMC		266,000	266,000	446	2.A
42307#-AB-4	Heitman America Real Est Hd LP Senior No		02/05/2022	PRIAC - GC - PMC		266,000	266,000	446	2.A
432833-AG-6	HILTON DOMESTIC OPERATIN CORPORATE 5.3		02/11/2022	Various		1,101,765	1,073,000	15,977	3.B FE
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE 1.75		02/10/2022	Deutsche Bank Securities Inc		5,038,091	5,495,000	47,547	1.F FE
450636-E#-8	ITR CONCESSION CO LLC Sr. Secured 4.01		03/15/2022	Direct		7,500,000	7,500,000	0	2.B FE
45326@-AB-6	Inclusiv Secondary Capital Fun Subordina		01/29/2022	Direct		0	0	(241)	5.C
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE 3.		02/02/2022	JP Morgan Securities, Inc		2,014,405	1,739,000	17,835	1.C FE
45687A-AN-2	INGERSOLL-RAND CO. CORPORATE 4.300% 02		03/16/2022	WELLS FARGO SEC LLC		1,592,920	1,550,000	4,999	2.B FE
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		02/03/2022	PRIAC - GC - FFI		3,050,000	3,050,000	28,941	1.G FE
459200-KJ-9	IBM CORP CORPORATE 1.950% 05/15/30		03/08/2022	Mizuho Securities USA, Inc.		7,271,845	7,855,000	48,930	1.G FE
46652J-AV-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS 1.		02/24/2022	PRIAC - GC - FFI		655,376	650,000	0	1.A FM
475795-AC-4	JELD-WEN INC CORPORATE 4.625% 12/15/25		01/31/2022	Morgan Stanley & Co, Inc		996,250	1,000,000	6,038	4.B FE
475795-AD-2	JELD-WEN INC CORPORATE 4.875% 12/15/27		01/27/2022	Merrill Lynch,Pierce,Fenner &		935,813	930,000	5,793	4.B FE
475795-AE-0	JELD-WEN INC CORPORATE 6.250% 05/15/25		01/28/2022	Merrill Lynch,Pierce,Fenner &		3,978,000	3,825,000	50,469	3.B FE
478165-AB-9	S.C. Johnson & Son, Inc. SENIOR NOTE 6		02/05/2022	PRIAC - GC - PCG		6,098,222	6,000,000	186,750	1.G FE
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un		02/01/2022	DC NON TR FOREX GOLD		19,087	18,633	77	2.A
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL 4.430		03/31/2022	Direct		18,882,609	18,882,609	0	2.B Z
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE 3.800%		02/02/2022	Goldman Sachs & Co		11,996,577	11,401,000	106,378	2.B FE
49803#-AB-8	Kite Realty Group LP Senior Unsecured No		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	17,508	2.C
50050N-AA-1	Kontoor Brands Inc CORPORATE 4.125% 11		03/01/2022	Various		1,164,338	1,215,000	12,498	3.C FE
501044-DF-5	KROGER COMPANY CORPORATE 3.875% 10/15/		01/20/2022	Merrill Lynch,Pierce,Fenner &		10,022,816	9,358,000	96,707	2.A FE
501044-DG-3	KROGER COMPANY CORPORATE 4.450% 02/01/		01/31/2022	Morgan Stanley & Co, Inc		11,510,948	10,136,000	1,253	2.A FE
50249A-AA-1	LYB INTERNATIONAL FINANCE III CORPORATE		01/06/2022	JP Morgan Securities, Inc		22,310,400	20,000,000	198,333	2.B FE
50249A-AD-5	LYB INTERNATIONAL FINANCE III CORPORATE		03/28/2022	Various		16,879,685	17,500,000	298,842	2.B FE
513272-AE-4	LAMB WESTON HOLDINGS INC CORPORATE 4.3		01/07/2022	JP Morgan Securities, Inc		762,656	750,000	5,742	3.C FE
524660-AZ-0	LEGGETT & PLATT INC CORPORATE 4.400% 0		03/07/2022	Suntrust Capital Markets Inc		3,215,310	3,000,000	63,800	2.B FE
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL 3.2		03/15/2022	Direct		3,574,237	3,574,237	0	1.F Z
52729B-BH-5	LEVEL 3 FINANCING CORPORATE 5.375% 05/		02/02/2022	JP Morgan Securities, Inc		2,537,500	2,500,000	57,109	3.B FE
52729B-BM-4	LEVEL 3 FINANCING CORPORATE 5.250% 03/		02/14/2022	Various		4,982,975	4,920,000	83,274	3.B FE
53079E-BJ-2	Liberty Mutual Group Inc. CORPORATE 3.		03/16/2022	Citigroup Capital Markets Inc		8,620,077	9,300,000	156,163	2.B FE
53219L-AS-8	REGIONALCARE/LIFEPOINT CORPORATE 4.375		02/04/2022	Various		2,457,500	2,500,000	50,373	4.B FE
532457-BZ-0	Eli Lilly & Co CORPORATE 2.500% 09/15/		01/04/2022	WELLS FARGO SEC LLC		8,896,048	9,800,000	75,542	1.F FE
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE 4.090%		02/25/2022	JP Morgan Securities, Inc		8,523,775	7,906,000	149,103	1.G FE
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE 2.800%		03/15/2022	RBC Capital Markets		21,093,692	24,800,000	154,902	1.G FE
54388*-AP-4	Loram Maintenance of Way, Inc. Sr. Unsec		02/25/2022	Direct		3,610,000	3,610,000	0	2.B Z
54949@-AS-8	Luck Stone Corporation Sr. Unsecured 3		02/07/2022	Direct		24,700,000	24,700,000	0	2.B Z
552953-CG-4	MGM RESORTS INTL CORPORATE 6.750% 05/0		01/21/2022	Market Axess		1,042,050	1,000,000	15,750	4.A FE
552953-CH-2	MGM RESORTS INTL CORPORATE 4.750% 10/1		02/03/2022	Trade Web Direct LL		874,563	875,000	12,931	4.A FE
55903V-AQ-6	MAGALLANES INC CORPORATE 5.141% 03/15/		03/15/2022	Various		49,477,120	49,500,000	5,284	2.C FE
571676-AC-9	MARS INC CORPORATE 3.600% 04/01/34		02/03/2022	PRIAC - GC - FFI		2,373,512	2,035,000	24,420	1.F FE
571676-AN-5	MARS INC CORPORATE 2.375% 07/16/40		02/03/2022	PRIAC - GC - FFI		2,359,349	2,340,000	2,316	1.F FE
57169*-AM-9	Mars Inc. Series E Senior Note 6.720%		02/05/2022	PRIAC - GC - PCG		2,200,000	2,200,000	47,227	1.F
573284-AU-0	MARTIN MARIETTA MATERIALS INC CORPORATE		03/31/2022	Jefferies & Co, Inc		1,453,045	1,450,000	18,659	2.B FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC CORPORATE		03/23/2022	Various		3,693,262	4,008,000	2,783	2.B FE
573284-AX-4	MARTIN MARIETTA MATERIALS INC CORPORATE		02/16/2022	Various		24,272,949	26,113,000	49,031	2.B FE
574599-BR-6	MASCO CORP CORPORATE 3.125% 02/15/51		02/17/2022	JP Morgan Securities, Inc		2,854,305	3,052,000	25,813	2.B FE
575718-AJ-0	MASS INSTITUTE OF TECH CORPORATE 3.067		03/01/2022	JP Morgan Securities, Inc		14,165,000	14,165,000	0	1.A FE
57636Q-AH-7	Mastercard Inc CORPORATE 3.800% 11/21/		03/22/2022	Barclays Capital Inc		2,718,529	2,650,000	34,406	1.E FE
57636Q-AL-8	Mastercard Inc CORPORATE 3.650% 06/01/		01/25/2022	Merrill Lynch,Pierce,Fenner &		9,896,628	9,050,000	51,384	1.E FE
58013M-FA-7	MCDONALDS CORP CORPORATE 4.875% 12/09/		03/23/2022	Merrill Lynch,Pierce,Fenner &		5,491,500	5,000,000	71,771	2.A FE

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58013M-FC-3	MCDONALDS CORP CORPORATE 4.450% 03/01/		02/10/2022	Goldman Sachs & Co		10,088,711	9,050,000	179,341	2.A FE
58013M-FH-2	MCDONALDS CORP CORPORATE 4.450% 09/01/		02/22/2022	Various		25,450,149	22,360,000	428,258	2.A FE
58502B-AC-0	MEDNAX INC CORPORATE 6.250% 01/15/27		01/05/2022	Jefferies & Co, Inc		628,500	600,000	17,917	4.A FE
589331-AD-9	MERCK AND CO CORPORATE 6.400% 03/01/28		02/03/2022	PRIAC - GC - FFI		5,048,907	5,000,000	133,333	1.E FE
58933Y-BF-1	Merck & Co Inc CORPORATE 2.750% 12/10/		02/04/2022	BPN Paribas Securities		2,558,756	2,860,000	12,671	1.E FE
58933Y-BG-9	Merck & Co Inc CORPORATE 2.900% 12/10/		01/04/2022	WELLS FARGO SEC LLC		4,560,740	4,770,000	9,991	1.E FE
59182*-AC-0	MetLife Core Property Holdings Sr. Unsec		03/01/2022	PPC - PALAC Flex DOP		7,697,355	8,000,000	10,040	2.B
592688-D#-9	Mettler-Toledo Int'l Inc. Sr. Unsecured		03/17/2022	Direct		2,220,000	2,220,000	0	2.A Z
59565X-AC-4	MIDCONTINENT COMMUNICATIONS/MI CORPORATE		01/27/2022	Suntrust Capital Markets Inc		2,032,500	2,000,000	49,569	4.C FE
61692B-BJ-8	MORGAN STANLEY CAP CMBS 1.790% 07/15/5		02/24/2022	PRIAC - GC - FFI		4,033,807	4,000,000	0	1.A FM
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		02/03/2022	PRIAC DC Non Trust FI		23,079	20,754	18	1.D FM
61747Y-EL-5	MORGAN STANLEY CORP FLOATER 2.943% 01/		01/20/2022	Merrill Lynch,Pierce,Fenner &		355,000	355,000	0	1.F FE
624758-AF-5	MUELLER WATER PRODUCTS INC CORPORATE 4		01/21/2022	Merrill Lynch,Pierce,Fenner &		495,000	500,000	2,222	3.B FE
62819*-AC-5	Mustang Tractor & Equipment Co Senior No		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	217	2.C
63633D-A*-5	National Health Investors, Inc Senior No		02/05/2022	PRIAC - GC - PCG		4,900,000	4,900,000	9,776	2.C FE
63909@-AE-8	Nautical Solutions, LLC Senior Secured N		02/05/2022	PRIAC - GC - PCG		395,388	631,823	0	5.C PL
641062-AN-4	NESTLE HLDGS INC. CORPORATE 4.000% 09/		01/31/2022	Various		12,786,775	11,037,000	156,971	1.D FE
651639-AZ-9	NEWMONT MINING CORP CORPORATE 2.600% 0		03/28/2022	Various		29,770,314	30,667,000	81,962	2.A FE
654106-AE-3	NIKE INC CORPORATE 3.875% 11/01/45		03/16/2022	Citigroup Capital Markets Inc		8,660,912	8,450,000	124,608	1.E FE
655844-AV-0	NORFOLK SOUTHERN CORP BOND 6.000% 03/1		02/03/2022	PRIAC - GC - FFI		5,926,985	6,422,000	145,565	2.A FE
655844-BY-3	NORFOLK SOUTHERN CORP CORPORATE 4.150%		01/10/2022	WELLS FARGO SEC LLC		17,332,350	15,000,000	231,708	2.A FE
655844-CH-9	NORFOLK SOUTHERN CORP CORPORATE 3.155%		02/02/2022	Barclays Capital Inc		22,106,160	23,000,000	147,847	2.A FE
655844-CN-6	NORFOLK SOUTHERN CORP CORPORATE 3.700%		02/23/2022	Merrill Lynch,Pierce,Fenner &		4,969,700	5,000,000	0	2.A FE
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP 7.875% 0		02/03/2022	PRIAC - GC - FFI		13,709,014	11,590,000	192,684	2.A FE
65675*-AD-9	North American Breweries Hold Senior Uns		02/05/2022	PRIAC - GC - PCG		3,850,000	3,850,000	17,965	4.B
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE 4.0		02/28/2022	US Bank NA		5,801,510	5,500,000	84,350	2.A FE
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE 4.000%		01/28/2022	US Bank NA		10,589,629	9,250,000	72,272	1.D FE
67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE 1.950		02/14/2022	BPN Paribas Securities		1,700,730	1,840,000	100	1.E FE
67097@-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL 4.4		01/18/2022	Direct		8,162,925	8,162,925	0	1.G
67103H-AH-0	O'REILLY AUTOMOTIVE INC CORPORATE 3.90		03/16/2022	Goldman Sachs & Co		509,490	500,000	5,796	2.B FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC CORPORATE 4.20		02/23/2022	Various		4,252,040	4,000,000	67,200	2.A FE
67105@-AF-8	OSI Group LLC Senior Secured Note 4.35		02/05/2022	PRIAC - GC - PCG		1,590,000	1,590,000	24,784	2.C PL
674599-DW-2	Occidental Pete Corp CORP 7.730% 09/15		02/03/2022	PRIAC - GC - FFI		10,114,813	10,000,000	292,022	3.A FE
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		02/03/2022	PRIAC DC Non Trust FI		217,430	215,177	58	1.D FM
68902V-AL-1	OTIS WORLDWIDE CORPORATION CORPORATE 3		03/21/2022	JP Morgan Securities, Inc		3,236,148	3,730,000	12,253	2.B FE
68902V-AM-9	OTIS WORLDWIDE CORPORATION CORPORATE 3		02/23/2022	Various		15,280,899	16,385,000	5,733	2.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		02/04/2022	Various		1,739,235	1,650,000	22,074	4.C FE
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC CORPORATE		02/14/2022	Various		8,874,781	8,425,000	97,266	4.A FE
701094-AL-8	PARKER HANNIFIN CORP CORPORATE 4.100%		03/02/2022	Barclays Capital Inc		2,513,494	2,380,000	813	2.A FE
707569-AV-1	PENN NATL GAMING INC CORPORATE 4.125%		02/02/2022	UBS International		1,887,500	2,000,000	7,563	4.C FE
713448-EM-6	PEPSICO INC CORPORATE 3.375% 07/29/49		02/08/2022	RBC Capital Markets		10,201,600	10,000,000	10,313	1.E FE
713448-EP-9	PEPSICO INC CORPORATE 2.875% 10/15/49		02/08/2022	RBC Capital Markets		9,437,600	10,000,000	91,840	1.E FE
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE 2.8		02/03/2022	PRIAC - GC - FFI		1,976,024	2,000,000	158	2.C FE
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE 3.8		02/03/2022	PRIAC - GC - FFI		779,659	780,000	8,842	2.C FE
000000-00-0	PLATO ELEARNING LLC Sr. Secured 7.610%		01/11/2022	Direct		4,501,030	4,501,030	0	4. Z
000000-00-0	PLATO ELEARNING LLC Sr. Secured 7.610%		01/11/2022	Direct		23,030,269	23,030,269	0	4.C Z
737446-AM-6	POST HOLDINGS INC CORPORATE 5.750% 03/		01/28/2022	JP Morgan Securities, Inc		2,060,000	2,000,000	47,917	4.B FE
737679-D*-8	Potomac Elec Pwr Co Sr. Secured 3.970%		03/24/2022	Direct		40,000,000	40,000,000	0	1.F Z
74005P-BS-2	PRAXAIR INC CORPORATE 2.000% 08/10/50		02/25/2022	Goldman Sachs & Co		17,287,650	22,500,000	26,250	1.F FE
742718-FB-0	PROCTER & GAMBLE CO CORPORATE 3.500% 1		02/11/2022	Merrill Lynch,Pierce,Fenner &		4,594,001	4,235,000	45,291	1.D FE
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE 4.125%		01/28/2022	Morgan Stanley & Co, Inc		11,381,436	9,900,000	120,244	1.F FE
743315-AZ-6	PROGRESSIVE CORP OHIO CORPORATE 3.000%		03/03/2022	Various		8,995,122	8,995,000	0	1.F FE
743315-BA-0	PROGRESSIVE CORP OHIO CORPORATE 3.700%		03/03/2022	Barclays Capital Inc		6,303,289	6,255,000	0	1.F FE
744448-CR-0	PUBLIC SERVICE CO COLO CORPORATE 4.050		01/05/2022	Goldman Sachs & Co		6,829,229	5,836,000	73,534	1.E FE
744448-CV-1	PUBLIC SERVICE CO COLO CORPORATE 1.875		03/21/2022	Barclays Capital Inc		1,380,939	1,552,000	7,922	1.E FE
74456Q-CA-2	PUBLIC SVC ELEC & GAS CO CORPORATE 3.2		03/21/2022	Barclays Capital Inc		8,037,903	8,764,000	40,509	1.F FE
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE 3.0		03/24/2022	Barclays Capital Inc		12,281,162	13,950,000	31,388	1.F FE

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74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		02/03/2022	Various		307,942	308,117	21	1.D FM
75458J-AB-3	Rayburn Country Securitization Sr. Secur		02/10/2022	Direct		6,400,000	6,400,000	0	1.A FE
75458J-AC-1	Rayburn Country Securitization Sr. Secur		02/10/2022	Direct		12,000,000	12,000,000	0	1.A FE
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP CORPORATE 7		02/03/2022	PRIAC - GC - FFI		6,884,912	5,052,000	88,410	2.A FE
756109-AX-2	Realty Income Corporation CORPORATE 3.		03/09/2022	Citigroup Capital Markets Inc		9,518,784	9,600,000	48,533	1.G FE
756109-BL-7	Realty Income Corporation CORPORATE 2.		02/17/2022	WELLS FARGO SEC LLC		11,645,540	12,000,000	60,483	1.G FE
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un		02/05/2022	PRIAC - GC - PCG		7,281,670	6,811,245	13,384	2.B FE
76174L-AA-1	REYNOLDS GROUP ISSUER LLC CORPORATE 4.		02/04/2022	Market Axess		279,033	300,000	3,767	4.A FE
771196-BY-7	ROCHE HOLDINGS INC CORPORATE 2.607% 12		02/22/2022	Various		21,320,594	23,640,000	96,563	1.C FE
78409V-AY-0	S&P Global Inc CORPORATE 4.750% 08/01/		03/29/2022	Goldman Sachs & Co		3,473,990	3,250,000	25,729	1.G FE
78409V-BC-7	S&P Global Inc CORPORATE 2.900% 03/01/		03/04/2022	Goldman Sachs & Co		11,258,184	11,400,000	0	1.G FE
784788-AA-5	SR Hazlehurst, LLC Debt in a Project 5		02/05/2022	PRIAC - GC - PCG		790,063	790,063	3,660	3.B
80808#-AK-8	Schreiber Foods Inc Senior Unsecured Not		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	13,646	2.C PL
808513-CA-1	CHARLES SCHWAB CORP CORPORATE 2.900% 0		03/02/2022	Various		1,536,029	1,540,000	8	1.F FE
80874Y-AW-0	SCIENTIFIC GAMES CORP CORPORATE 5.000%		03/18/2022	JP Morgan Securities, Inc		1,845,540	1,800,000	39,000	4.A FE
810186-AW-6	SCOTTS MIRACLE-GRO CO/TH CORPORATE 4.3		01/26/2022	Tax Free Exchange		1,621,500	1,600,000	31,694	4.A FE
810186-AX-4	SCOTTS MIRACLE-GRO CO/TH CORPORATE 4.0		02/09/2022	Tax Free Exchange		893,673	900,000	12,800	4.A FE
811042-A#-7	Scripps Health Sr. Secured 3.350% 10/0		03/10/2022	Direct		50,000,000	50,000,000	0	1.D Z
82088K-AE-8	SHEA HOMES LP/SHEA HOMES FUNDI CORPORATE		01/31/2022	Merrill Lynch,Pierce,Fenner &		2,001,250	2,000,000	41,694	4.A FE
824348-AS-5	SHERWIN WILLIAMS CO CORPORATE 4.550% 0		01/06/2022	WELLS FARGO SEC LLC		4,653,831	3,900,000	78,374	2.B FE
824348-AX-4	SHERWIN WILLIAMS CO CORPORATE 4.500% 0		01/06/2022	JP Morgan Securities, Inc		12,098,800	10,000,000	48,750	2.B FE
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE 3.800% 0		02/16/2022	JP Morgan Securities, Inc		3,135,062	3,195,000	1,012	2.B FE
824348-BL-9	SHERWIN WILLIAMS CO CORPORATE 2.300% 0		02/08/2022	Merrill Lynch,Pierce,Fenner &		2,603,076	2,705,000	14,690	2.B FE
824348-BM-7	SHERWIN WILLIAMS CO CORPORATE 3.300% 0		03/22/2022	JP Morgan Securities, Inc		12,065,717	13,556,000	133,639	2.B FE
828807-DT-1	SIMON PROPERTY GROUP LP CORPORATE 2.65		01/04/2022	WELLS FARGO SEC LLC		12,787,808	12,825,000	0	1.G FE
832696-AT-5	Smucker Company J M CORPORATE 3.550% 0		02/22/2022	Various		18,313,262	18,370,000	257,605	2.B FE
83405*-AA-5	Softtek Integration Systems Senior Secur		02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	4,317	3.C
84259*-AC-6	Southern Col MidCo, LLC Sr. Secured 2.		01/07/2022	Direct		69,540,000	69,540,000	0	1.G Z
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		03/29/2022	WELLS FARGO SEC LLC		3,914,896	3,924,000	57,552	2.A FE
85172F-AN-9	SPRINGLEAF FINANCE CORP CORPORATE 7.12		03/03/2022	Merrill Lynch,Pierce,Fenner &		1,930,500	1,800,000	61,275	3.B FE
853496-AC-1	STANDARD INDUSTRIES INC CORPORATE 5.00		01/27/2022	Various		3,575,000	3,500,000	79,236	3.B FE
854502-AL-5	STANLEY BLACK & DECKER INC CORPORATE 2		01/03/2022	Barclays Capital Inc		5,856,811	5,834,000	41,000	1.G FE
855244-AM-1	STARBUCKS CORP CORPORATE 3.750% 12/01/		01/11/2022	Goldman Sachs & Co		1,638,437	1,540,000	6,738	2.B FE
858119-BK-5	STEEL DYNAMICS INC CORPORATE 3.450% 04		02/18/2022	Morgan Stanley & Co, Inc		6,089,220	6,000,000	73,600	2.C FE
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES 7.87		02/03/2022	PRIAC - GC - FFI		5,156,642	5,000,000	181,563	1.G FE
87264A-BN-4	T-MOBILE USA INC CORPORATE 3.300% 02/1		02/23/2022	Various		50,654,268	58,985,000	291,780	2.C FE
87264A-CM-5	T-MOBILE USA INC CORPORATE 3.400% 10/1		02/25/2022	Various		93,836,409	106,630,000	1,831,420	2.C FE
879240-AR-0	COMCAST CABLE HOLDINGS 9.8750 06/15/202		02/03/2022	PRIAC - GC - FFI		1,898,303	1,878,000	23,697	1.G FE
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY CORPORATE		01/27/2022	Various		33,335,000	33,335,000	0	1.F FE
89147L-P@-3	Tortoise Energy Infra Corp. Sr. Unsecure		03/01/2022	PPC - PALAC Flex DOP		4,328,308	4,500,000	23,125	1.F Z
892356-AA-4	Tractor Supply Company CORPORATE 1.750		03/21/2022	Various		680,696	793,000	5,474	2.B FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE 1.9		01/10/2022	Mizuho Securities USA, Inc.		7,292,286	7,650,000	48,046	1.E FE
89236T-JW-6	TOYOTA MOTOR CREDIT CORP CORPORATE 2.4		01/10/2022	Merrill Lynch,Pierce,Fenner &		24,209,847	24,300,000	0	1.E FE
902494-BD-4	TYSON FOODS CORPORATE 4.550% 06/02/47		02/09/2022	Various		35,993,212	30,847,000	230,625	2.B FE
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		02/28/2022	Citigroup Capital Markets Inc		11,790,550	9,881,000	208,656	2.B FE
902494-BK-8	TYSON FOODS CORPORATE 4.350% 03/01/29		02/25/2022	Jefferies & Co, Inc		3,422,314	3,185,000	0	2.B FE
90276X-AU-9	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.9		02/24/2022	PRIAC - GC - FFI		3,963,165	3,593,000	0	1.A FM
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS 4.0		02/24/2022	PRIAC - GC - FFI		704,458	700,000	0	1.A FM
907818-ER-5	UNION PACIFIC CORP CORPORATE 4.100% 09		02/09/2022	WELLS FARGO SEC LLC		13,004,601	11,629,000	180,543	2.A FE
907818-FE-3	UNION PACIFIC CORP CORPORATE 3.950% 08		02/10/2022	Merrill Lynch,Pierce,Fenner &		5,312,780	5,065,000	99,478	1.G FE
907818-FZ-6	UNION PACIFIC CORP CORPORATE 3.500% 02		02/10/2022	Various		29,919,684	30,000,000	0	1.G FE
907818-GA-0	UNION PACIFIC CORP CORPORATE 3.850% 02		02/10/2022	Various		26,915,618	26,800,000	0	1.G FE
91159H-JA-9	US BANCORP SR NT CORPORATE 1.375% 07/2		01/03/2022	WELLS FARGO SEC LLC		9,332,000	10,000,000	62,257	1.F FE
91159H-JD-3	US BANCORP SR NT CORP FLOATER 2.677% 0		01/20/2022	US Bank NA		9,100,000	9,100,000	0	1.E FE
913017-CP-2	UNITED TECHNOLOGIES CORP CORPORATE 4.0		01/04/2022	Barclays Capital Inc		4,526,080	4,000,000	27,900	2.A FE
91327A-AA-0	UNITI GROUP INC/UNITI FIBER HO CORPORATE		03/18/2022	Various		2,334,813	2,250,000	48,530	4.B FE
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not		02/05/2022	PRIAC - GC - PCG		3,936,917	3,875,000	22,423	2.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
927804-FW-9	Virginia Electric Power CORPORATE 4.00		01/19/2022	Citigroup Capital Markets Inc		5,415,626	4,890,000	35,860	2.A FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC CORPORATE		01/24/2022	Various		4,634,950	4,500,000	100,703	3.B FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC CORPORATE		01/21/2022	Goldman Sachs & Co		5,744,861	5,653,000	137,399	3.B FE
929160-AV-1	VULCAN MATLS CO CORPORATE 4.500% 06/15		02/17/2022	Various		6,347,572	5,561,000	32,329	2.B FE
929160-AY-5	VULCAN MATLS CO CORPORATE 4.700% 03/01		01/19/2022	Various		13,837,083	11,285,000	203,596	2.B FE
931108-AA-2	WAKEMED CORPORATE 3.286% 10/01/52		02/02/2022	Raymond James & Associates Inc		3,163,923	3,150,000	2,013	1.F FE
941053-AJ-9	WASTE CONNECTIONS INC CORP FOREIGN 3.5		02/24/2022	BPN Paribas Securities		2,456,880	2,400,000	27,300	2.A FE
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		02/24/2022	PRIAC - GC - FFI		828,313	853,675	0	1.A FM
95081Q-AN-4	WESCO DISTRIBUTION INC CORPORATE 7.125		02/15/2022	JP Morgan Securities, Inc		4,180,000	4,000,000	49,083	3.C FE
95081Q-AP-9	WESCO DISTRIBUTION INC CORPORATE 7.250		02/03/2022	Merrill Lynch,Pierce,Fenner &		1,538,500	1,425,000	13,110	3.C FE
962166-BX-1	WEYERHAEUSER COMPANY CORPORATE 4.000%		03/16/2022	Goldman Sachs & Co		1,318,349	1,277,000	17,452	2.B FE
962166-BY-9	WEYERHAEUSER COMPANY CORPORATE 4.000%		03/23/2022	Merrill Lynch,Pierce,Fenner &		10,251,100	10,000,000	177,778	2.B FE
962166-CA-0	WEYERHAEUSER COMPANY CORPORATE 3.375%		03/16/2022	Various		9,927,100	10,000,000	844	2.B FE
969457-BM-1	WILLIAMS COS INC CORP 8.750% 03/15/32		02/03/2022	PRIAC - GC - FFI		1,087,256	1,000,000	33,056	2.B FE
97424*-AA-2	Winmark Corporation Senior Secured Note		02/05/2022	PRIAC - GC - PCG		441,000	441,000	5,188	3.B
976656-BL-1	WISCONSIN ELEC POWER CORPORATE 6.875%		02/03/2022	PRIAC - GC - FFI		3,726,933	3,500,000	40,104	1.G FE
980745-D#-7	Woodward, Inc. Senior Note 4.180% 11/1		02/05/2022	PRIAC - GC - PCG		3,085,328	3,000,000	41,800	2.C
983793-AH-3	XPO Logistics Inc CORPORATE 6.250% 05/		02/10/2022	Various		1,656,315	1,600,000	27,049	4.A FE
98954#-AD-8	Ziegler Inc Senior Note 3.760% 03/27/2		02/05/2022	PRIAC - GC - PCG		1,350,000	1,350,000	17,484	3.B
B8AA3E-TT-1	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		01/04/2022	Credit Suisse First Boston Cor		8,813,000	8,813,000	0	1.F FE
B8AA41-K7-5	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		01/10/2022	Credit Suisse First Boston Cor		9,363,000	9,363,000	0	1.F FE
B8AA50-PW-6	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		01/18/2022	Credit Suisse First Boston Cor		8,935,000	8,935,000	0	1.F FE
B8AA6C-F0-0	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		01/31/2022	Credit Suisse First Boston Cor		5,508,000	5,508,000	0	1.F FE
U71359-AA-8	PERIAMA HOLDINGS LLC CORPORATE 5.950%		03/30/2022	Barclays Bank PLC-Lond Brk/Dlr		1,719,883	1,680,000	44,982	3.C FE
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN 6.125	A	02/03/2022	PRIAC - GC - FFI		19,757,982	20,000,000	156,528	1.F FE
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/21/2022	RBC Capital Markets		12,121,145	13,151,000	80,513	2.B FE
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/28/2022	RBC Capital Markets		7,939,484	8,930,000	123,191	2.B FE
06415G-AZ-3	BANK OF NOVA SCOTIA Corp Foreign 1.950		01/05/2022	Scotia Capital Inc		86,580	86,618	0	1.F FE
06415G-DE-7	BANK OF NOVA SCOTIA DISCOUNT NOTE 2.95		03/24/2022	Scotia Capital Inc		117,388	118,658	71	1.F FE
06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER	A	01/03/2022	Scotia Capital Markets USA		54,250,000	54,250,000	0	1.F FE
06417X-AE-1	BANK OF NOVA SCOTIA CORP FOREIGN 2.450	A	01/03/2022	Scotia Capital Markets USA		27,935,320	28,000,000	0	1.F FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC CORP FOREIGN	A	01/06/2022	JP Morgan Securities, Inc		703,500	700,000	3,697	3.B FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERT CORP FORE	A	01/28/2022	Credit Suisse First Boston Cor		1,548,750	1,500,000	35,417	4.B FE
13551X-AA-1	CANDIAN CORE REAL EST DISCOUNT NOTE 3.		03/02/2022	RBC Dominion Securities Inc		47,259	47,259	0	2.B
136055-AA-8	300 Madison 2002-A CLASS A-1 7.262% 04	A	02/05/2022	PRIAC - GC - PMC		1,607,808	1,515,620	33,937	1.C FE
13607H-C3-4	CANADIAN IMPERIAL BANK Corp Foreign 2.		01/04/2022	CIBC World Mkts Corp London		102,339	102,560	0	1.D FE
13607H-K2-7	CANADIAN IMPERIAL BANK DISCOUNT NOTE 2		03/03/2022	CIBC World Mkts Corp London		94,713	94,734	0	1.F FE
29163V-AC-7	EMPIRE COMMUNITIES CORP CORP FOREIGN 7	A	02/08/2022	JP Morgan Securities, Inc		507,500	500,000	5,347	4.C FE
390730-AK-5	Great Lakes Power Limited Senior Subordi		03/31/2022	DC NON TR FOREX GOLD		0	0	0	2.B PL
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN 7.700	A	02/03/2022	PRIAC - GC - FFI		1,124,618	1,100,000	39,056	2.B FE
63306A-GE-0	NATIONAL BK CDA MONTREAL QUE DISCOUNT NO		03/29/2022	National Bank Of Canada		54,518	55,911	225	1.G Z
67077M-AX-6	NUTRIEN LTD CORP FOREIGN 3.950% 05/13/	A	02/10/2022	JP Morgan Securities, Inc		9,107,660	8,588,000	85,749	2.B FE
775109-BX-8	ROGERS COMMUN INC. Corp Foreign 5.250%		03/07/2022	RBC Dominion Securities Inc		23,370	23,492	0	2.A Z
780086-SA-3	ROYAL BANK OF CANADA DISCOUNT NOTE 2.0		03/31/2022	RBC Dominion Securities Inc		147,181	160,122	873	1.G FE
780086-UT-9	ROYAL BANK OF CANADA Corp Foreign 3.36		03/23/2022	RBC Dominion Securities Inc		71,676	71,676	0	1.E FE
78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN 2.30	A	02/15/2022	RBC Capital Markets		20,047,566	20,820,000	125,017	1.E FE
78016E-YV-3	ROYAL BANK OF CANADA CORP FOREIGN 2.05	A	01/12/2022	RBC Capital Markets		9,693,598	9,700,000	0	1.E FE
89114T-ZQ-8	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	02/02/2022	Merrill Lynch,Pierce,Fenner &		43,881,351	44,560,000	66,716	1.E FE
89114T-ZV-7	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	03/07/2022	Toronto Dominion Securities		9,980,500	10,000,000	0	1.E FE
89117F-3M-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		03/22/2022	Various		156,352	157,070	37	1.E FE
89117F-Z4-4	TORONTO-DOMINION BANK/THE Corp Foreign		01/04/2022	RBC Dominion Securities Inc		102,560	102,560	0	1.E FE
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN 6.	A	02/03/2022	PRIAC - GC - FFI		4,983,538	5,000,000	91,278	2.A FE
92660F-AG-9	VIDEOTRON GP CORPORATE 5.375% 06/15/24	A	01/28/2022	Mitsubishi UFJ SEC (USA) Inc		1,859,313	1,775,000	12,191	3.A FE
94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN 2.9	A	02/22/2022	JP Morgan Securities, Inc		27,316,385	31,078,000	73,487	2.A FE
94106B-AE-1	WASTE CONNECTIONS INC CORP FOREIGN 3.2	A	03/03/2022	Various		5,667,156	5,660,000	0	2.A FE
98462Y-AF-7	YAMANA GOLD CORP FOREIGN 2.630% 08/15/	A	01/21/2022	Tax Free Exchange		3,060,000	3,060,000	36,886	2.C FE
C0439#-AD-6	A. O. Smith Enterprises, Ltd. Sr. Unsecu		03/01/2022	PALAC Flex DOP FOREX		9,648,547	9,860,766	73,353	1.F Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
C1034#-AA-9	6180 Quebec Inc. CTL 3.640% 11/15/42		03/15/2022	Various		18,023,439	18,023,439	0	2.B Z
C5793#-AJ-2	McCain Finance (Canada) Ltd Senior Unsec		02/05/2022	PRIAC GC FOREX		7,330,000	7,330,000	73,906	1.G FE
C8666#-AE-1	TQM Pipeline and Company, LP Sr. Unsecur		01/28/2022	Direct		17,656,758	17,656,758	0	1.G Z
00217G-AC-7	APTIV PLC CORP FOREIGN 4.150% 05/01/52	D	02/09/2022	JP Morgan Securities, Inc		9,853,571	9,875,000	0	2.B FE
03329W-AE-7	ANCHORAGE CLO CLO 2.191% 04/20/35	D	02/11/2022	JP Morgan Securities, Inc		16,100,000	16,100,000	0	1.B FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC CORPORATE	C	02/03/2022	Trade Web Direct LL		613,980	600,000	8,488	3.C FE
046353-AW-8	ASTRAZENECA PLC CORP FOREIGN 1.375% 08	D	01/18/2022	Mizuho Securities USA, Inc.		1,694,339	1,852,000	11,601	2.A FE
05523R-AE-7	BAE Systems plc CORP FOREIGN 3.000% 09	D	03/15/2022	Various		79,063,002	89,650,000	1,076,825	2.B FE
05684U-AE-5	BAIN CLO CLO 2.749% 04/18/35	D	02/03/2022	Citigroup Capital Markets Inc		31,175,000	31,175,000	0	1.C FE
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN 3.496%	D	03/17/2022	Santander Investment Sec Inc		52,000,000	52,000,000	0	1.F FE
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	D	03/29/2022	JP Morgan Securities, Inc		3,114,596	2,545,000	69,825	2.A FE
07134U-AG-2	BRIGADE CLO CLO 1.991% 07/15/34	D	03/18/2022	Deutsche Bank Securities Inc		2,220,750	2,250,000	7,841	1.C FE
12674C-AA-1	CA MAGNUM HOLDINGS CORP FOREIGN 5.375%	D	02/15/2022	Standard Chartered Bank London		2,828,650	2,780,000	43,167	4.A FE
13323A-AB-6	CAMELOT FINANCE SA CORP FOREIGN 4.500%	D	01/27/2022	Goldman Sachs & Co		1,526,250	1,500,000	16,688	4.B FE
14315B-AA-4	CARLYLE CLO 1.421% 01/15/30	D	02/03/2022	PRIAC - GC - FFI		4,000,000	4,000,000	2,211	1.A FE
25255J-AA-5	DIAMETER CAPITAL CLO 3 LTD CLO 1.692%	D	02/18/2022	Barclays Capital Inc		49,500,000	49,500,000	0	1.A FE
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	02/02/2022	Citigroup Capital Markets Inc		1,032,800	1,000,000	6,874	3.B FE
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	02/02/2022	Various		2,972,700	2,880,000	39,924	3.B FE
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	03/30/2022	Various		2,526,825	2,350,000	20,972	3.B FE
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	01/11/2022	BPN Paribas Securities		1,172,469	1,220,000	64	2.A FE
30216K-AF-9	EXPORT-IMPORT BANK OF INDIA GOVT FOREIGN	D	01/28/2022	Jefferies & Co, Inc		4,547,500	5,000,000	5,625	2.C FE
36830B-AD-7	GC TREASURY CENTER CO LTD CORP FOREIGN	D	03/23/2022	Standard Chartered Bank London		3,027,004	3,045,000	0	2.B FE
44933W-AC-3	ICG CLO CLO 2.041% 01/16/33	D	01/26/2022	Citigroup Capital Markets Inc		13,000,000	13,000,000	7,371	1.C FE
456873-AD-0	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE	D	02/22/2022	Suntrust Capital Markets Inc		2,641,032	2,533,000	40,908	2.B FE
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA CORP FORE	D	03/29/2022	Various		21,766,741	20,014,000	277,053	2.B FE
461127-F@-6	Intertek Finance plc Sr. Unsecured 2.2	D	03/01/2022	PPC - PALAC Flex DOP		6,806,997	7,000,000	20,907	2.A Z
461127-G*-7	Intertek Finance plc Sr. Unsecured 2.4	D	03/01/2022	Direct		1,000,000	1,000,000	0	2.A Z
461127-G@-5	Intertek Finance plc Sr. Unsecured 2.5	D	03/01/2022	Direct		1,000,000	1,000,000	0	2.A Z
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	02/05/2022	PRIAC - GC - PCG		306,784	306,784	1,202	3.A FE
49835L-AB-7	KLABIN FINANCE SA CORP FOREIGN 4.875%	D	02/02/2022	Various		1,398,599	1,334,000	24,387	3.A FE
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG	D	02/03/2022	PRIAC - GC - FFI		337,533	338,000	601	2.B FE
55818K-AX-9	MADISON PK FDG CLO 1.709% 07/23/29	D	03/25/2022	WELLS FARGO SEC LLC		1,234,688	1,250,000	3,797	1.C FE
55819J-AN-3	Madison Park Funding Ltd CLO 1.449% 10	D	01/25/2022	Goldman Sachs & Co		10,000,000	10,000,000	0	1.A FE
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	D	01/11/2022	Morgan Stanley & Co, Inc		13,200,000	13,200,000	0	1.G FE
62954W-AD-7	NTT FINANCE CORP CORP FOREIGN 1.591% 0	D	02/14/2022	Merrill Lynch,Pierce,Fenner &		7,105,729	7,565,000	44,466	1.F FE
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER	D	03/17/2022	Royal Bank of Scotland		43,500,000	43,500,000	0	1.F FE
65535H-BB-4	NOMURA HOLDINGS INC CORP FOREIGN 2.710	D	02/25/2022	Various		37,672,822	38,190,000	38,222	2.A FE
67092R-AN-8	ONEX CLO CLO 2.531% 04/18/33	D	02/24/2022	Credit Suisse First Boston Cor		18,204,375	18,250,000	0	1.C FE
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2022	Various		11,619,829	12,825,000	72,093	1.E FE
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICAT	D	03/15/2022	ICAP Corporates LLC		40,000,000	40,000,000	0	1.D FE
85325V-W8-9	Stan Chart NY CERTIFICATE OF DEPOSIT 0	D	01/27/2022	WELLS FARGO SEC LLC		68,968,950	69,000,000	0	1.E FE
86562M-CM-0	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/05/2022	SMBC NIKKO SECURITIES		2,400,000	2,400,000	0	1.G FE
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	D	03/14/2022	JP Morgan Securities, Inc		55,000,000	55,000,000	0	1.C FE
86964W-AF-9	SUZANO AUSTRIA GMBH CORP FOREIGN 6.000	D	01/07/2022	Goldman Sachs & Co		2,280,000	2,000,000	58,667	2.C FE
87242B-BA-7	TCW CLO CLO 2.091% 10/20/32	D	02/04/2022	Jefferies & Co, Inc		22,000,000	22,000,000	0	1.C FE
87249A-AA-3	TPG CLO 1.394% 01/20/31	D	02/11/2022	ROBERT BAIRD		16,532,623	16,550,000	16,662	1.A FE
87656X-A#-8	Tate & Lyle Intl Finance Plc Senior Unse	D	02/05/2022	PRIAC - GC - PCG		1,000,000	1,000,000	10,376	2.C
902133-AY-3	Tyco Electro CORP FOREIGN 2.500% 02/04	D	02/08/2022	BPN Paribas Securities		4,284,437	4,422,000	1,631	1.G FE
902613-AC-2	UBS GROUP AG CORP FRGN FLOATER 1.364%	D	01/14/2022	BPN Paribas Securities		1,080,161	1,117,000	7,152	1.G FE
902613-AK-4	UBS GROUP AG CORP FOREIGN 2.746% 02/11	D	01/04/2022	UBS International		10,100,000	10,100,000	0	1.G FE
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN 7.875%	D	02/03/2022	PRIAC - GC - FFI		5,394,762	5,000,000	181,563	2.B FE
94950J-AA-9	WELLFLEET CLO LTD CLO 1.341% 07/17/31	D	01/03/2022	Deutsche Bank Securities Inc		15,918,816	15,922,000	42,705	1.A FE
B7000#-AD-1	Puratos Group NV Sr. Unsecured 1.915%	B	01/14/2022	Direct		18,319,982	18,319,982	0	2.A Z
BCC34P-B2-8	GUGGENHEIM CLO CLO 1.750% 04/15/36	B	02/02/2022	Jefferies & Co, Inc		24,747,800	24,747,800	0	1.C FE
BCC353-6N-6	ICG CLO CLO 1.800% 07/20/35	B	02/23/2022	JEFFERIES INTERNATIONAL LTD		30,546,478	30,546,478	0	1.C FE
D0448#-AC-8	Ardex Group GmbH Sr. Unsecured 1.400%	B	02/02/2022	Direct		69,840,087	69,840,087	0	2.A Z
D2773#-AA-1	Gelsenkirchen Senior Note 1.718% 06/04	D	01/01/2022	Interest Capitalization		166,461	166,461	0	1.G

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
D2773#-AB-9	Gelsenkirchen Senior Note 1.887% 06/04	D	01/01/2022	Interest Capitalization		246,090	246,090	0	1.G
D2773#-AC-7	Gelsenkirchen Senior Note 2.031% 06/04	D	01/01/2022	Interest Capitalization		301,085	301,085	0	1.G
D2773#-AD-5	Gelsenkirchen Senior Note 2.271% 06/04	D	01/01/2022	Interest Capitalization		223,443	223,443	0	1.G
D2773#-AE-3	Gelsenkirchen Senior Note 2.268% 06/04	D	01/01/2022	Interest Capitalization		130,918	130,918	0	1.G
D3622@-AC-0	Intersnack Group GmbH & Co KG Sr. Unsecu	B	01/25/2022	Direct		18,116,070	18,116,070	0	2.B Z
D5472#-AQ-3	Molkerei Alois Muller GmbH&Co Sr. Unsecu	B	02/23/2022	Direct		59,309,043	59,309,043	0	2.B Z
D7002@-AC-1	Rheinkalk Holding GmbH Sr. Unsecured 2	B	03/31/2022	Direct		64,270,260	64,270,260	0	2.B Z
E3075#-AB-1	Club Atletico de Madrid SAD Sr. Secured	B	01/25/2022	Direct		11,765,700	11,765,700	0	2.B PL
E69333-AA-5	Jorge Pork Meat, S.L.U. Senior Unsecured	B	02/05/2022	PRIAC GC FOREX		1,103,850	1,103,850	14,483	3.B
F9731#-AK-3	Vicat S.A. Sr. Unsecured 1.570% 11/30/	B	02/15/2022	Direct		18,958,648	18,958,648	0	2.C
G0369@-AU-0	Anglian Water Services Fin Plc Debt in I	D	03/01/2022	DC PCG Non Trust		540	527	8	1.G FE
G5561#-AA-7	London Square Developments Ltd Senior Se	B	02/05/2022	PRIAC GC FOREX		1,038,717	1,038,717	2,972	5.B
G6135#-AC-8	Milson Bidco Limited Sub Note - PIK Note	B	02/22/2022	Direct		1	573,035	0	6. Z
G6753Y-AB-0	OOREDOO INTERNATIONAL FINANCE GOVT FOREI	D	03/09/2022	Various		854,779	890,000	9,817	1.G FE
G7302V-KE-3	QNB FIN LTD GOVT FOREIGN 2.750% 02/12/	D	03/28/2022	Citigroup Global Markets LTD		2,785,613	2,861,000	10,490	1.F FE
G7314#-AA-3	The Queen's College of St Mar Senior Uns	B	02/05/2022	PRIAC GC FOREX		1,615,831	1,615,831	16,185	1.D
G7895*-AP-1	Scottish Mortgage Inv Trust Pl Sr. Unsec	D	01/19/2022	Direct		1,200,000	1,200,000	0	1.C Z
G7895*-AQ-9	Scottish Mortgage Inv Trust Pl Sr. Unsec	D	01/19/2022	Direct		28,000,000	28,000,000	0	1.C Z
G8079#-AA-6	Sheffield Hallam University Sr. Unsecure	B	01/14/2022	Direct		29,928,460	29,928,460	0	1.F Z
G9075@-AC-6	Tritax Eurobox PLC Sr. Unsecured 1.590	B	01/12/2022	Direct		15,400,080	15,400,080	0	2.B Z
G9530#-AA-7	Wellington College Senior Unsecured Note	B	02/05/2022	PRIAC GC FOREX		2,815,942	2,815,942	48,431	1.G
K8553*-AD-4	Scandlines ApS Sr. Secured 2.580% 01/0	B	03/10/2022	Direct		21,380,444	21,380,444	0	2.C Z
P3102#-AA-8	Controladora Dolphin Sr. Sec. PIK NOTE T	D	01/08/2022	Direct		0	845,559	0	6. Z
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note	D	02/05/2022	PRIAC - GC - PCG		1,250,000	1,250,000	31,250	3.C PL
Q1297#-AH-1	CSL Finance PTY Ltd. Senior Unsecured No	B	02/05/2022	PRIAC GC FOREX		1,121,153	1,121,153	2,797	1.G
Q1297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No	B	02/05/2022	PRIAC GC FOREX		1,483,037	1,483,037	4,680	1.G
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not	B	02/05/2022	PRIAC GC FOREX		2,569,810	2,569,810	7,238	2.B FE
Q8059@-AA-1	Registry Finance Pty Ltd Sr. Secured 2	D	03/15/2022	Direct		7,450,000	7,450,000	0	1.F PL
Q8059@-AC-7	Registry Finance Pty Ltd Sr. Secured 4	B	03/15/2022	Direct		17,742,807	17,742,807	0	1.F PL
Q9582*-AD-1	Wellington Electric Dist Ntwk Sr. Unsecu	B	01/18/2022	Direct		13,666,000	13,666,000	0	2.A Z
Q9582*-AE-9	Wellington Electric Dist Ntwk Sr. Unsecu	B	01/18/2022	Direct		17,094,048	17,094,048	0	2.A Z
000000-00-0	Ascopiave S.p.A. Sr. Unsecured 2.050%	B	03/24/2022	Direct		49,692,135	49,692,135	0	2.C Z
000000-00-0	CRIF SpA Sr. Unsecured 1.950% 03/31/34	B	03/31/2022	Direct		33,974,529	33,974,529	0	2.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,647,843,966	4,662,934,707	26,311,943	XXX
29250N-BJ-3	Enbridge Inc. CORP Foreign 5.000% 01/1		01/05/2022	RBC Dominion Securities Inc		47,246	47,246	0	2.C FE
654579-AD-3	NIPPON LIFE INS CORP FOREIGN 5.100% 10	D	02/03/2022	PRIAC - GC - FFI		6,100,000	6,100,000	90,738	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,147,246	6,147,246	90,738	XXX
00120@-AA-1	AES US Wind Generation Holding Debt in a		02/05/2022	PRIAC - GC - PCG		769,389	769,389	2,816	3.A
22804?-A#-3	Crowley Holdings, Inc. Senior Secured		03/22/2022	Direct		894,261	894,261	0	4.C
40480@-AA-1	HCLS Buyer, LLC Sr. Secured 9.000% 12/		02/02/2022	Direct		2,000,000	2,000,000	0	2.A Z
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		03/29/2022	Direct		957,305	957,305	0	4.B YE
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		03/08/2022	Direct		1,590,864	1,590,864	0	5.C
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		03/30/2022	Direct		5,675,000	5,675,000	0	4.C Z
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		02/01/2022	PPC DL - CLIFE-DC		3,876,930	4,325,000	5,887	4.C Z
63936@-AB-1	Navigation Powder River, LLC Sr. Secured		03/01/2022	PALAC Flex DOP FRL		4,060,000	4,000,000	18,181	2.A Z
73935@-AB-1	The Power-Sonic Corporation Senior Secur		03/23/2022	Direct		1,000,000	1,000,000	0	5.B
000000-00-0	Premier Modular Acq. Ltd Sr. Secured 48	B	01/21/2022	Direct		5,042,881	5,042,881	0	3.B Z
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		03/15/2022	Direct		17,008,623	17,008,623	0	3.C Z
000000-00-0	Skyline Displays Buyer, Inc. PIK trackin		01/19/2022	Direct		1	269,048	0	5.A Z
83438@-AB-2	Soltage, LLC Senior Secured Revolver 2		01/25/2022	Direct		625,500	625,500	0	5.B Gl
83438@-AC-0	Soltage, LLC Senior Secured Revolver 1		01/25/2022	Direct		1,000,000	1,000,000	0	3.B Z
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured		03/01/2022	Direct		472,549	472,549	0	4.C Z
90376#-AA-1	USS Group LP Senior Secured Revolver A		03/30/2022	Direct		2,766,314	2,766,314	0	5.C
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		02/05/2022	PRIAC - GC - PCG		3,104,642	3,104,642	13,768	2.C
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/30/2022	Direct		1,366,826	1,366,826	0	5.C
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	02/28/2022	Direct		1,128,856	1,128,856	0	5.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	Pendragon plc Sr. Secured 12.894% 03/18	B	03/18/2022	Direct		44,017,088	44,017,088	0	1.C Z
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	03/11/2022	Direct		1,400,000	1,400,000	0	4.C Z
000000-00-0	YM Group Limited Accordiont Note D9PIK T	B	01/04/2022	Direct		1	26,680	0	6. Z
G98308-AA-6	YM Group Limited Sr. Secured Accordion N	B	01/04/2022	Interest Capitalization		(27,302)	(27,302)	0	6. Z
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	01/04/2022	Direct		898,640	898,640	0	2.A Z
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	01/04/2022	Direct		449,303	449,303	0	2.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						100,077,671	100,761,467	40,652	XXX
2509999997. Total - Bonds - Part 3						5,305,583,527	5,333,411,266	28,680,688	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,305,583,527	5,333,411,266	28,680,688	XXX
000000-00-0	Bowline Energy LLC Preferred Equity		02/26/2022	Direct	30,372.680	0	0.00	0	5.A Z
000000-00-0	NNE Holding LLC Preferred Non Reedemable		03/08/2022	Direct	5,848.928	5,848,928	0.00	0	5.A Z
G37188-AA-6	Gap Partnership Group Ltd Series A-2 Loa	B	02/28/2022	Interest Capitalization	245,753.290	274,477	0.00	0	5.B Gl
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,123,405	XXX	0	XXX
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	01/24/2022	Interest Capitalization	88,098.100	132,552	0.00	0	5.B
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						132,552	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						6,255,957	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						6,255,957	XXX	0	XXX
009066-10-1	Airbnb, Inc. Common Stock		03/28/2022	Direct	1,834.000	318,101		0	
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Direct	(371,960.000)	(5,951,360)		0	
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Spin Off	371,960.000	3,197,844		0	
75134P-30-3	Ramaco Resources, Inc. COM		03/24/2022	Direct	244,841.000	4,314,098		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,878,683	XXX	0	XXX
00771J-48-5	AST Bond Portfolio 2033		01/03/2022	Prudential Mutual Fund Service	50,000.000	500,000		0	
74437G-74-8	PRU SERIES FUND: Bond Portfolio 2031		02/11/2022	Prudential Mutual Fund Service	1,730.310	26,084		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						526,084	XXX	0	XXX
74408#-10-9	PRUCO Life Insurance Company		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	7,082,836		0	
000000-00-0	PGIM Loan Originator		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	31,844,939		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						38,927,775	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						41,332,542	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						41,332,542	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						47,588,499	XXX	0	XXX
6009999999 - Totals						5,353,172,026	XXX	28,680,688	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		03/01/2022	Paydown		13,703	13,703	13,544	13,555	0	148	0	148	0	13,703	0	0	0	76	07/15/2042	1.A
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		03/01/2022	Paydown		35,160	35,160	37,178	37,070	0	(1,910)	0	(1,910)	0	35,160	0	0	0	223	02/20/2044	1.A
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		03/01/2022	Paydown		122,076	122,076	121,399	121,482	0	594	0	594	0	122,076	0	0	0	1,082	05/15/2034	1.A
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		03/01/2022	Paydown		168,662	168,662	167,726	167,850	0	811	0	811	0	168,662	0	0	0	1,383	05/15/2034	1.A
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		03/01/2022	Paydown		52,009	52,009	56,165	55,820	0	(3,811)	0	(3,811)	0	52,009	0	0	0	334	02/20/2042	1.A
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		03/01/2022	Paydown		56,433	56,433	59,303	59,024	0	(2,591)	0	(2,591)	0	56,433	0	0	0	309	03/20/2042	1.A
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		03/01/2022	Paydown		75,727	75,727	79,951	79,572	0	(3,845)	0	(3,845)	0	75,727	0	0	0	479	10/20/2041	1.A
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		03/01/2022	Paydown		68	68	67	68	0	0	0	0	0	68	0	0	0	1	07/15/2023	1.A
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		03/01/2022	Paydown		363	363	377	364	0	(1)	0	(1)	0	363	0	0	0	5	02/15/2023	1.A
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		03/01/2022	Paydown		66	66	65	66	0	0	0	0	0	66	0	0	0	1	06/15/2023	1.A
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		03/01/2022	Paydown		595	595	587	592	0	3	0	3	0	595	0	0	0	6	06/15/2023	1.A
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		03/01/2022	Paydown		18	18	17	18	0	0	0	0	0	18	0	0	0	0	05/15/2023	1.A
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		03/01/2022	Paydown		43	43	41	43	0	0	0	0	0	43	0	0	0	1	04/15/2023	1.A
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		03/01/2022	Paydown		23	23	24	23	0	0	0	0	0	23	0	0	0	0	08/15/2023	1.A
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		03/01/2022	Paydown		1,239	1,239	1,289	1,247	0	(8)	0	(8)	0	1,239	0	0	0	17	07/15/2023	1.A
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		03/01/2022	Paydown		97	97	96	97	0	1	0	1	0	97	0	0	0	1	09/15/2023	1.A
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		03/01/2022	Paydown		795	795	800	795	0	0	0	0	0	795	0	0	0	9	10/15/2023	1.A
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/15/2023	1.A
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		03/01/2022	Paydown		419	419	414	417	0	2	0	2	0	419	0	0	0	5	06/15/2023	1.A
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/15/2024	1.A
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		03/01/2022	Paydown		168	168	166	167	0	1	0	1	0	168	0	0	0	2	09/15/2023	1.A
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		03/01/2022	Paydown		187	187	184	186	0	1	0	1	0	187	0	0	0	2	07/15/2023	1.A
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		03/01/2022	Paydown		141	141	139	140	0	1	0	1	0	141	0	0	0	2	10/15/2023	1.A
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		03/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/15/2024	1.A
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		03/01/2022	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	0	04/15/2024	1.A
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		03/01/2022	Paydown		60	60	59	60	0	0	0	0	0	60	0	0	0	1	12/15/2023	1.A
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		03/01/2022	Paydown		203	203	200	202	0	1	0	1	0	203	0	0	0	3	09/15/2023	1.A
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		02/01/2022	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	0	10/15/2023	1.A
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		03/01/2022	Paydown		88	88	86	87	0	0	0	0	0	88	0	0	0	1	11/15/2023	1.A
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/15/2024	1.A
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		03/01/2022	Paydown		14	14	15	14	0	0	0	0	0	14	0	0	0	0	09/15/2024	1.A
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		03/01/2022	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	0	06/15/2024	1.A
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		03/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/15/2024	1.A
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		03/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/15/2024	1.A
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		03/01/2022	Paydown		146	146	152	147	0	(2)	0	(2)	0	146	0	0	0	2	07/15/2025	1.A
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		03/01/2022	Paydown		19	19	20	19	0	0	0	0	0	19	0	0	0	0	04/15/2024	1.A
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/15/2024	1.A
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2024	1.A
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		01/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	05/15/2024	1.A
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2024	1.A
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		03/01/2022	Paydown		79	79	81	79	0	0	0	0	0	79	0	0	0	1	04/15/2024	1.A
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		03/01/2022	Paydown		11	11	12	12	0	0	0	0	0	11	0	0	0	0	06/15/2024	1.A
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		03/01/2022	Paydown		27	27	28	28	0	0	0	0	0	27	0	0	0	0	08/15/2024	1.A
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		03/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/15/2024	1.A
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		03/01/2022	Paydown		126	126	130	127	0	(1)	0	(1)	0	126	0	0	0	1	08/15/2024	1.A
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		03/01/2022	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	10/15/2025	1.A
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		03/01/2022	Paydown		119	119	121	119	0	0	0	0	0	119	0	0	0	1	06/15/2025	1.A
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		01/01/2022	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	0	06/15/2025	1.A
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		03/01/2022	Paydown		41	41	42	41	0	(1)	0	(1)	0	41	0	0	0	1	08/15/2025	1.A
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		03/01/2022	Paydown		48	48	50	48	0	(1)	0	(1)	0	48	0	0	0	1	06/15/2025	1.A
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		03/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/15/2025	1.A
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		03/01/2022	Paydown		55	55	57	56	0	(1)	0	(1)	0	55	0	0	0	1	07/15/2025	1.A
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/15/2025	1.A
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		03/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	04/15/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/15/2030	1.A
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		03/01/2022	Paydown		88	88	84	85	0	3	0	3	0	88	0	0	0	1	04/15/2029	1.A
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	11/15/2027	1.A
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		03/01/2022	Paydown		20	20	19	20	0	0	0	0	0	20	0	0	0	0	01/15/2029	1.A
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		03/01/2022	Paydown		1,845	1,845	1,844	1,843	0	2	0	2	0	1,845	0	0	0	20	02/15/2029	1.A
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		03/01/2022	Paydown		20	20	19	20	0	0	0	0	0	20	0	0	0	0	02/15/2029	1.A
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		03/01/2022	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	03/15/2029	1.A
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		03/01/2022	Paydown		115	115	111	112	0	2	0	2	0	115	0	0	0	1	03/15/2029	1.A
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		03/01/2022	Paydown		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	1	02/15/2028	1.A
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		03/01/2022	Paydown		96	96	92	93	0	3	0	3	0	96	0	0	0	1	07/15/2029	1.A
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/15/2029	1.A
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/15/2029	1.A
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		03/01/2022	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	0	03/15/2029	1.A
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		03/01/2022	Paydown		7	7	6	6	0	0	0	0	0	7	0	0	0	0	03/15/2029	1.A
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		03/01/2022	Paydown		48	48	46	46	0	1	0	1	0	48	0	0	0	1	04/15/2029	1.A
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		03/01/2022	Paydown		7	7	6	6	0	0	0	0	0	7	0	0	0	0	06/15/2029	1.A
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		03/01/2022	Paydown		86	86	82	83	0	3	0	3	0	86	0	0	0	1	06/15/2029	1.A
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		03/01/2022	Paydown		71	71	68	69	0	2	0	2	0	71	0	0	0	1	07/15/2029	1.A
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		03/01/2022	Paydown		81	81	76	78	0	3	0	3	0	81	0	0	0	1	05/15/2029	1.A
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1.A
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	06/15/2029	1.A
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		03/01/2022	Paydown		104	104	98	100	0	4	0	4	0	104	0	0	0	1	09/15/2028	1.A
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		03/01/2022	Paydown		988	988	1,077	1,068	0	(80)	0	(80)	0	988	0	0	0	7	09/15/2039	1.A
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		03/01/2022	Paydown		3,915	3,915	4,275	4,225	0	(309)	0	(309)	0	3,915	0	0	0	28	03/15/2040	1.A
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		03/01/2022	Paydown		3,941	3,941	4,273	4,232	0	(290)	0	(290)	0	3,941	0	0	0	26	11/15/2040	1.A
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		03/01/2022	Paydown		5,499	5,499	6,036	5,944	0	(445)	0	(445)	0	5,499	0	0	0	41	04/20/2040	1.A
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		03/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/15/2029	1.A
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		03/01/2022	Paydown		115	115	111	112	0	3	0	3	0	115	0	0	0	1	09/15/2028	1.A
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		03/01/2022	Paydown		724	724	702	709	0	14	0	14	0	724	0	0	0	8	01/15/2029	1.A
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		03/01/2022	Paydown		83	83	81	82	0	2	0	2	0	83	0	0	0	1	04/15/2029	1.A
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/15/2029	1.A
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		03/01/2022	Paydown		91	91	88	89	0	2	0	2	0	91	0	0	0	1	05/15/2029	1.A
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		03/01/2022	Paydown		36	36	35	36	0	1	0	1	0	36	0	0	0	0	03/15/2029	1.A
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/15/2029	1.A
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	06/15/2029	1.A
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		03/01/2022	Paydown		90	90	86	87	0	3	0	3	0	90	0	0	0	1	07/15/2029	1.A
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		03/01/2022	Paydown		11	11	10	11	0	0	0	0	0	11	0	0	0	0	01/15/2029	1.A
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		03/01/2022	Paydown		10	10	9	9	0	0	0	0	0	10	0	0	0	0	01/15/2029	1.A
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		03/01/2022	Paydown		3	3	2	2	0	0	0	0	0	3	0	0	0	0	02/15/2029	1.A
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		03/01/2022	Paydown		54	54	53	53	0	0	0	0	0	54	0	0	0	1	02/15/2029	1.A
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		03/01/2022	Paydown		12	12	12	11	0	0	0	0	0	12	0	0	0	0	02/15/2029	1.A
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		03/01/2022	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	0	02/15/2029	1.A
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		03/01/2022	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	03/15/2029	1.A
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/15/2029	1.A
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/15/2029	1.A
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		03/01/2022	Paydown		103	103	100	101	0	2	0	2	0	103	0	0	0	1	06/15/2029	1.A
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		03/01/2022	Paydown		149	149	145	146	0	3	0	3	0	149	0	0	0	2	02/15/2029	1.A
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		03/01/2022	Paydown		13	13	12	12	0	0	0	0	0	13	0	0	0	0	03/15/2029	1.A
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		03/01/2022	Paydown		52	52	51	51	0	1	0	1	0	52	0	0	0	1	08/15/2029	1.A
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		03/01/2022	Paydown		17	17	16	17	0	1	0	1	0	17	0	0	0	0	07/15/2029	1.A
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		03/01/2022	Paydown		27	27	25	26	0	1	0	1	0	27	0	0	0	0	04/15/2029	1.A
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		03/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/15/2030	1.A
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		03/01/2022	Paydown		80	80	78	78	0	2	0	2	0	80	0	0	0	1	05/15/2029	1.A
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		03/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		03/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/15/2029	1.A
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		03/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/15/2029	1.A
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		03/01/2022	Paydown		123	123	118	119	0	4	0	4	0	123	0	0	0	1	07/15/2029	1.A
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		03/01/2022	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	05/15/2030	1.A
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		03/01/2022	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	08/15/2029	1.A
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		03/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	10/15/2029	1.A
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		03/01/2022	Paydown		60	60	58	58	0	1	0	1	0	60	0	0	0	1	12/15/2029	1.A
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		03/01/2022	Paydown		101	101	98	99	0	2	0	2	0	101	0	0	0	1	12/15/2029	1.A
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		03/01/2022	Paydown		25	25	24	25	0	0	0	0	0	25	0	0	0	0	02/15/2030	1.A
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/15/2029	1.A
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		03/01/2022	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	1	04/15/2030	1.A
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		03/01/2022	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	01/15/2030	1.A
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/15/2023	1.A
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		02/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/15/2029	1.A
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		03/01/2022	Paydown		131	131	126	128	0	4	0	4	0	131	0	0	0	1	03/15/2029	1.A
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		03/01/2022	Paydown		170	170	173	170	0	0	0	0	0	170	0	0	0	2	08/15/2022	1.A
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		03/01/2022	Paydown		28	28	28	27	0	0	0	0	0	28	0	0	0	0	09/15/2022	1.A
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		01/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/15/2022	1.A
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		03/01/2022	Paydown		324	324	329	323	0	1	0	1	0	324	0	0	0	4	03/15/2022	1.A
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		03/01/2022	Paydown		261	261	266	261	0	1	0	1	0	261	0	0	0	4	06/15/2022	1.A
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		01/01/2022	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	0	04/15/2022	1.A
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		01/01/2022	Paydown		294	294	299	293	0	0	0	0	0	294	0	0	0	2	07/15/2022	1.A
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		03/01/2022	Paydown		277	277	282	276	0	1	0	1	0	277	0	0	0	4	06/15/2022	1.A
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		03/01/2022	Paydown		692	692	701	691	0	1	0	1	0	692	0	0	0	9	08/15/2022	1.A
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		03/01/2022	Paydown		143	143	145	143	0	0	0	0	0	143	0	0	0	2	12/15/2022	1.A
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		03/01/2022	Paydown		32	32	33	32	0	0	0	0	0	32	0	0	0	0	11/15/2022	1.A
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		02/01/2022	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	0	04/15/2022	1.A
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		03/01/2022	Paydown		39	39	40	39	0	0	0	0	0	39	0	0	0	1	07/15/2022	1.A
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		03/01/2022	Paydown		139	139	141	139	0	0	0	0	0	139	0	0	0	2	08/15/2022	1.A
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		03/01/2022	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	10/15/2022	1.A
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		03/01/2022	Paydown		88	88	89	88	0	0	0	0	0	88	0	0	0	1	01/15/2023	1.A
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		03/01/2022	Paydown		1,745	1,745	1,724	1,737	0	7	0	7	0	1,745	0	0	0	22	11/15/2022	1.A
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		03/01/2022	Paydown		10	10	11	10	0	0	0	0	0	10	0	0	0	0	10/15/2022	1.A
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		03/01/2022	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	1	09/15/2022	1.A
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		03/01/2022	Paydown		212	212	221	213	0	(1)	0	(1)	0	212	0	0	0	3	08/15/2023	1.A
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		03/01/2022	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	11/15/2022	1.A
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		03/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	01/15/2024	1.A
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/15/2023	1.A
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		03/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/15/2022	1.A
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/15/2024	1.A
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		03/01/2022	Paydown		40	40	38	39	0	1	0	1	0	40	0	0	0	0	04/15/2028	1.A
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		03/01/2022	Paydown		200	200	207	202	0	(2)	0	(2)	0	200	0	0	0	3	02/15/2025	1.A
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		03/01/2022	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	0	04/15/2025	1.A
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		03/01/2022	Paydown		31	31	32	31	0	0	0	0	0	31	0	0	0	0	01/15/2025	1.A
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		03/01/2022	Paydown		6,095	6,095	6,251	6,148	0	(53)	0	(53)	0	6,095	0	0	0	92	04/15/2025	1.A
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/15/2024	1.A
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		03/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2024	1.A
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/15/2023	1.A
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		03/01/2022	Paydown		22	22	23	22	0	0	0	0	0	22	0	0	0	0	12/15/2023	1.A
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		03/01/2022	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	12/15/2023	1.A
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		03/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	08/15/2029	1.A
36225C-4V-5	GNMA 2 POOL NO 080835 2.000% 02/20/34		03/01/2022	Paydown		12,991	12,991	13,602	13,447	0	(457)	0	(457)	0	12,991	0	0	0	40	02/20/2034	1.A
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		02/01/2022	Paydown		140,411	140,411	159,330	156,416	0	(16,005)	0	(16,005)	0	140,411	0	0	0	1,402	08/15/2038	1.A
912810-SF-6	UNITED STATES TREASURY TREASURY 3.000%		03/30/2022	BPN Paribas Securities		40,532,002	37,470,000	45,613,872	45,612,650	0	(55,650)	0	(55,650)	0	45,557,000	0	(5,024,998)	(5,024,998)	698,681	02/15/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912810-SH-2	UNITED STATES TREASURY TREASURY 2.875%		03/30/2022	Deutsche Bank Securities Inc		9,258,594	8,750,000	10,200,586	10,181,082	0	(9,568)	0	(9,568)	0	10,171,515	0	(912,921)	(912,921)	94,510	05/15/2049	1.A
912828-6G-0	UNITED STATES TREASURY TREASURY 2.375%		03/31/2022	Bank Of Nova Scotia		30,048,047	30,000,000	30,909,375	30,471,705	0	(53,067)	0	(53,067)	0	30,418,638	0	(370,591)	(370,591)	418,207	02/29/2024	1.A
912828-XB-1	UNITED STATES TREASURY TREASURY 2.125%		03/31/2022	Bank Of Nova Scotia		24,721,680	25,000,000	24,581,055	24,838,684	0	11,467	0	11,467	0	24,850,151	0	(128,471)	(128,471)	201,053	05/15/2025	1.A
912828-YH-7	UNITED STATES TREASURY TREASURY 1.500%		03/31/2022	Bank Of Nova Scotia		7,281,793	7,450,000	7,475,027	7,465,020	0	(1,285)	0	(1,285)	0	7,463,735	0	(181,942)	(181,942)	56,180	09/30/2024	1.A
912828-Z2-9	UNITED STATES TREASURY TREASURY 1.500%		03/31/2022	JP Morgan Securities, Inc		49,864,793	49,600,000	49,685,250	49,630,473	0	(3,709)	0	(3,709)	0	49,626,764	0	238,029	238,029	436,077	01/15/2023	1.A
912828-Z5-2	UNITED STATES TREASURY TREASURY 1.375%		03/31/2022	Bank Of Nova Scotia		33,912,422	34,950,000	34,791,633	34,850,613	0	7,726	0	7,726	0	34,858,339	0	(945,917)	(945,917)	319,932	01/31/2025	1.A
912828-Z7-8	UNITED STATES TREASURY TREASURY 1.500%		03/03/2022	RBC Capital Markets		99,546,805	100,775,000	99,995,568	0	0	12,773	0	12,773	0	100,008,341	0	(461,536)	(461,536)	133,624	01/31/2027	1.A
91282C-CS-8	US TREASURY NOTE TREASURY 1.250% 08/15		03/30/2022	Various		548,697,242	594,050,000	578,860,865	579,220,483	0	302,678	0	302,678	0	579,523,161	0	(30,825,919)	(30,825,919)	4,362,693	08/15/2031	1.A
912833-LG-3	UNITED STATES TREASURY STRIP 0.000% 02		02/15/2022	Maturity		40,000,000	40,000,000	23,430,800	39,788,974	0	211,026	0	211,026	0	40,000,000	0	0	0	0	02/15/2022	1.A
91840#-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8		01/25/2022	Redemption 100.0000		24,587	24,587	24,587	24,587	0	0	0	0	0	24,587	0	0	0	79	05/25/2039	1.A Z
91840#-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8		03/25/2022	Redemption 100.0000		49,411	49,411	49,411	49,411	0	0	0	0	0	49,411	0	0	0	395	05/25/2039	1.B
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL 3.10		03/21/2022	Redemption 100.0000		425,370	425,370	425,370	425,370	0	0	0	0	0	425,370	0	0	0	2,200	01/21/2041	1.A
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N 7.4		03/01/2022	Paydown		19,703	19,703	13,604	18,676	0	1,027	0	1,027	0	19,703	0	0	0	122	08/01/2024	1.A
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO 7.4		01/01/2022	Paydown		1,280	1,280	1,228	1,269	0	11	0	11	0	1,280	0	0	0	4	10/01/2023	1.A
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT 7.430		01/01/2022	Paydown		11,431	11,431	10,263	11,326	0	105	0	105	0	11,431	0	0	0	106	10/25/2022	1.A
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC 7.4		02/01/2022	Paydown		2,055	2,055	1,751	2,023	0	32	0	32	0	2,055	0	0	0	19	05/01/2023	1.A
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER 7.43		02/01/2022	Paydown		18,121	18,121	14,898	17,688	0	433	0	433	0	18,121	0	0	0	113	01/01/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						885,128,505	929,310,127	906,830,807	823,351,364	0	395,829	0	395,829	0	923,742,771	0	(38,614,266)	(38,614,266)	6,729,695	XXX	XXX
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN 2.750		03/25/2022	Various		220,420	197,515	210,530	213,284	0	(57)	0	(57)	(4,220)	212,791	3,785	7,629	11,414	1,220	12/01/2048	1.A FE
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE 1.00		01/05/2022	CIBC World Martkets Corp		26,965	27,560	27,008	27,057	0	2	0	2	(42)	26,914	(103)	51	(52)	28	06/01/2027	1.A FE
135087-H7-2	CANADIAN GOVERNMENT Corp Foreign 2.000		03/28/2022	Various		90,733	98,157	109,755	115,589	0	(102)	0	(102)	(6,531)	115,469	6,514	(24,736)	(18,222)	609	12/01/2051	1.A FE
135087-L9-3	CANADIAN GOVERNMENT GOVT FOREIGN 1.000		03/11/2022	RBC Dominion Securities Inc		532,916	551,159	541,155	0	0	328	0	328	0	538,772	(2,710)	(5,856)	(8,566)	2,184	09/01/2026	1.A FE
135087-M7-6	CANADIAN GOVERNMENT Corp Foreign 0.500		02/04/2022	Various		232,787	235,876	235,200	0	0	79	0	79	0	233,549	(1,730)	(762)	(2,492)	305	11/01/2023	1.A FE
135087-M9-2	CANADIAN GOVERNMENT DISCOUNT NOTE 0.75		02/14/2022	Various		32,455	32,949	32,746	0	0	1	0	1	0	32,515	(232)	(60)	(292)	10	02/01/2024	1.A
135087-N2-6	CANADIAN GOVERNMENT Corp Foreign 1.500		03/22/2022	Various		527,613	553,435	535,305	119,305	0	38	0	38	(2,605)	541,564	6,223	(13,951)	(7,728)	1,936	12/01/2031	1.A FE
135087-XW-9	CANADIAN GOVERNMENT GOVT FOREIGN 5.000		03/08/2022	Various		433,979	311,889	469,307	464,261	0	(1,200)	0	(1,200)	539	456,109	(7,490)	(22,130)	(29,620)	3,561	06/01/2037	1.A FE
13521J-AB-7	CANADA POST CORP CORP FOREIGN 4.360% 0		03/23/2022	CIBC World Mkts Corp London		95,563	84,418	115,363	86,160	0	(30)	0	(30)	28,281	86,652	(27,759)	8,911	(18,848)	2,558	07/16/2040	1.A FE
218493-AA-2	Cordelio AmalCo GP I Debt in a Project		03/31/2022	Redemption 100.0000		425,571	425,571	452,769	452,100	0	(31,267)	0	(31,267)	(179)	425,571	4,917	0	4,917	8,697	09/30/2034	2.A FE
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN 8.400% 01/15	A	01/15/2022	Various		9,213,000	9,213,000	9,748,135	9,214,394	0	(1,394)	0	(1,394)	0	9,213,000	0	0	0	386,946	01/15/2022	1.D FE
085209-AD-6	Government of Bermuda GOVT FOREIGN 3.7	D	03/28/2022	HSBC Securities (USA) Inc		2,777,500	2,750,000	3,076,563	3,026,365	0	(13,720)	0	(13,720)	0	3,012,645	0	(235,145)	(235,145)	69,565	01/25/2027	1.F FE
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN 5.333% 0	D	02/15/2022	Redemption 100.0000		200,000	200,000	202,400	200,931	0	(931)	0	(931)	0	200,000	0	0	0	5,315	02/15/2028	3.C FE
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN 3.86	D	02/24/2022	Deutsche Bank AG-London-Client		1,528,000	1,600,000	1,788,800	1,779,543	0	(770)	0	(770)	0	1,778,772	0	(250,772)	(250,772)	11,494	06/21/2047	1.G FE
168863-DN-5	CHILE REPUBLIC OF NT GOVT FOREIGN 2.55	D	03/11/2022	Jefferies & Co, Inc		721,875	770,000	813,751	810,276	0	(770)	0	(770)	0	809,506	0	(87,631)	(87,631)	12,436	01/27/2032	1.F FE
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN 3.87	D	02/02/2022	Various		2,902,800	2,950,000	3,018,845	2,991,007	0	(687)	0	(687)	0	2,990,320	0	(87,520)	(87,520)	31,436	04/25/2027	3.A FE
21987B-BC-1	CODELCO INC GOVT FOREIGN 3.750% 01/15/	D	03/11/2022	Citigroup Capital Markets Inc		201,000	200,000	225,800	223,288	0	(496)	0	(496)	0	222,792	0	(21,792)	(21,792)	5,000	01/15/2031	1.G FE
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN 6.6	D	02/01/2022	Maturity		1,000,000	1,000,000	1,179,850	1,003,360	0	(3,360)	0	(3,360)	0	1,000,000	0	0	0	33,125	02/01/2022	1.F FE
55276V-AG-7	MDGH GMTN BV GOVT FOREIGN 4.500% 11/07	D	03/30/2022	Morgan Stanley United Kingdom		2,452,390	2,276,000	2,728,355	2,680,106	0	(13,912)	0	(13,912)	0	2,666,194	0	(213,804)	(213,804)	40,968	11/07/2028	1.C FE
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN 6.067%	D	01/08/2022	Redemption 100.0000		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	0	12/31/2033	1.E FE

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, NAIC Designation Modifier and SVO Administrative Symbol
698299-AW-4	Republic of Panama GOVT FOREIGN 6.700%	D	03/15/2022	Merrill Lynch,Pierce,Fenner &		615,680	520,000	669,240	0	0	(1,387)	0	(1,387)	0	667,853	0	(52,173)	(52,173)	22,356	01/26/2036	2.B FE
698299-BG-8	Republic of Panama GOVT FOREIGN 4.500%	D	01/19/2022	Deutsche Bank AG-London-Client		8,239,767	8,114,000	9,209,780	9,149,451	0	(1,590)	0	(1,590)	0	9,147,860	0	(908,093)	(908,093)	66,941	05/15/2047	2.B FE
698299-BH-6	Republic of Panama GOVT FOREIGN 4.500%	D	01/18/2022	Jefferies & Co, Inc		3,718,176	3,696,000	4,705,106	4,680,666	0	(1,266)	0	(1,266)	0	4,679,400	0	(961,224)	(961,224)	43,428	04/16/2050	2.B FE
74727P-AX-9	STATE OF QATAR GOVT FOREIGN 4.500% 04/	D	03/29/2022	Various		10,976,350	9,960,000	12,004,300	11,758,127	0	(54,778)	0	(54,778)	0	11,703,349	0	(726,999)	(726,999)	175,015	04/23/2028	1.D FE
77586R-AJ-9	ROMANIA GOVT FOREIGN 4.000% 02/14/51	D	02/08/2022	Goldman Sachs International		2,506,000	2,800,000	3,001,320	2,997,860	0	(339)	0	(339)	0	2,997,521	0	(491,521)	(491,521)	54,756	02/14/2051	2.C FE
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN 7.500%	D	03/31/2022	Various		442,646	442,646	186,527	359,794	0	264,220	181,368	82,852	0	442,646	0	0	0	16,599	03/31/2030	6. FE
80413T-AE-9	Saudi Arabia GOVT FOREIGN 3.625% 03/04	D	03/23/2022	Citigroup Global Markets LTD		7,777,500	7,500,000	8,430,000	8,316,817	0	(29,219)	0	(29,219)	0	8,287,597	0	(510,097)	(510,097)	151,797	03/04/2028	1.F FE
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN 5.000%	D	03/23/2022	Maturity		52,050,000	52,050,000	60,271,875	52,271,965	0	(221,965)	0	(221,965)	0	52,050,000	0	0	0	1,301,250	03/23/2022	1.G FE
N3700L-AD-7	GREENKO DUTCH BV GOVT FOREIGN 3.850% 0	D	03/30/2022	HSBC Securities (USA) Inc		1,800,895	1,880,830	1,918,447	1,918,284	0	(184)	0	(184)	0	1,918,101	0	(117,206)	(117,206)	36,608	03/29/2026	3.B FE
N3700L-AD-7	GREENKO DUTCH BV GOVT FOREIGN 3.850% 0	D	03/29/2022	Redemption 100.0000		74,805	74,805	76,301	76,295	0	(1,490)	0	(1,490)	0	74,805	0	0	0	1,440	03/29/2026	3.B FE
0309999999. Subtotal - Bonds - All Other Governments						111,817,384	110,515,808	125,984,531	114,936,283	0	(116,246)	181,368	(297,614)	15,243	116,532,265	(18,585)	(4,714,881)	(4,733,466)	2,487,583	XXX	XXX
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS 1.3		02/25/2022	Paydown		167,342	167,342	166,264	166,803	0	539	0	539	0	167,342	0	0	0	456	11/25/2043	1.A FE
30291#-AA-9	State of Maine Credit Tenant Lease 4.2		03/15/2022	Redemption 100.0000		24,532	24,532	24,532	24,532	0	0	0	0	0	24,532	0	0	0	174	03/15/2049	1.C
59455#-AA-0	Michigan CTL Pass-Thru TR CTL 3.500% 0		03/15/2022	Redemption 100.0000		45,774	45,774	45,774	45,774	0	0	0	0	0	45,774	0	0	0	267	07/15/2038	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						237,648	237,648	236,570	237,109	0	539	0	539	0	237,648	0	0	0	897	XXX	XXX
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		03/15/2022	Redemption 100.0000		324,175	324,175	324,175	324,175	0	0	0	0	0	324,175	0	0	0	3,512	06/15/2032	1.B
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		03/15/2022	Various		39,612	39,612	39,612	39,612	0	0	0	0	0	39,612	0	0	0	263	06/15/2032	1.B
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		02/01/2022	Redemption 100.0000		56,661	56,661	39,643	45,368	0	11,293	0	11,293	0	56,661	0	0	0	708	02/01/2034	5.B GI
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		02/01/2022	Various		71,000	71,000	71,051	71,040	0	(40)	0	(40)	0	71,000	0	0	0	799	02/01/2033	5.B GI
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						491,448	491,448	474,481	480,195	0	11,253	0	11,253	0	491,448	0	0	0	5,282	XXX	XXX
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		03/31/2022	Call 100.0000		395,000	395,000	467,684	442,506	0	(2,505)	0	(2,505)	0	440,001	0	(45,001)	(45,001)	0	04/01/2030	1.D FE
31283G-DA-2	FHLMC GOLD POOL NO G00097 7.500% 02/01		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2023	1.A
3128FB-P9-0	FHLMC GOLD POOL NO D70448 7.500% 04/01		03/01/2022	Paydown		40	40	41	41	0	0	0	0	0	40	0	0	0	1	04/01/2026	1.A
3128JM-FV-4	FHLMC POOL NO 1B2079 2.115% 01/01/35		03/01/2022	Paydown		1,994	1,994	2,134	2,112	0	(118)	0	(118)	0	1,994	0	0	0	7	01/01/2035	1.A
3128JN-TL-9	FHLMC POOL NO 1B3354 2.075% 04/01/37		03/01/2022	Paydown		1,166	1,166	1,257	1,247	0	(82)	0	(82)	0	1,166	0	0	0	4	04/01/2037	1.A
3128JR-M3-7	FHLMC POOL NO 847578 2.366% 10/01/35		03/01/2022	Paydown		39,763	39,763	41,964	41,595	0	(1,832)	0	(1,832)	0	39,763	0	0	0	211	10/01/2035	1.A
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		03/01/2022	Paydown		3,888	3,888	3,817	3,825	0	62	0	62	0	3,888	0	0	0	42	03/01/2036	1.A
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		03/01/2022	Paydown		14,497	14,497	14,336	14,352	0	144	0	144	0	14,497	0	0	0	146	06/01/2036	1.A
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		03/01/2022	Paydown		6,806	6,806	6,730	6,738	0	68	0	68	0	6,806	0	0	0	68	06/01/2036	1.A
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		03/01/2022	Paydown		77,951	77,951	78,016	78,011	0	(61)	0	(61)	0	77,951	0	0	0	1,153	07/01/2036	1.A
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		03/01/2022	Paydown		191,789	191,789	189,646	189,947	0	1,841	0	1,841	0	191,789	0	0	0	2,820	05/01/2036	1.A
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		03/01/2022	Paydown		2,299	2,299	2,542	2,498	0	(199)	0	(199)	0	2,299	0	0	0	22	10/01/2037	1.A
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		03/01/2022	Paydown		15,248	15,248	15,522	15,475	0	(227)	0	(227)	0	15,248	0	0	0	136	05/01/2035	1.A
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		03/01/2022	Paydown		138,824	138,824	136,048	136,462	0	2,362	0	2,362	0	138,824	0	0	0	1,079	10/01/2035	1.A
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		03/01/2022	Paydown		31,887	31,887	31,297	31,369	0	519	0	519	0	31,887	0	0	0	245	03/01/2036	1.A
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		03/01/2022	Paydown		22,431	22,431	24,009	23,799	0	(1,367)	0	(1,367)	0	22,431	0	0	0	204	05/01/2036	1.A
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		03/01/2022	Paydown		2,593	2,593	2,511	2,521	0	72	0	72	0	2,593	0	0	0	24	06/01/2036	1.A
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		03/01/2022	Paydown		208,114	208,114	205,806	206,059	0	2,055	0	2,055	0	208,114	0	0	0	1,187	04/01/2036	1.A
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		03/01/2022	Paydown		192,671	192,671	199,527	198,638	0	(5,967)	0	(5,967)	0	192,671	0	0	0	1,556	11/01/2036	1.A
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		03/01/2022	Paydown		13,781	13,781	14,380	14,293	0	(512)	0	(512)	0	13,781	0	0	0	139	07/01/2037	1.A
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		03/01/2022	Paydown		27,251	27,251	26,723	26,767	0	484	0	484	0	27,251	0	0	0	249	03/01/2038	1.A
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		03/01/2022	Paydown		3,685	3,685	3,845	3,825	0	(140)	0	(140)	0	3,685	0	0	0	34	06/01/2038	1.A
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		03/01/2022	Paydown		4,357	4,357	4,547	4,523	0	(165)	0	(165)	0	4,357	0	0	0	53	10/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		03/01/2022	Paydown		383,945	383,945	409,627	406,568	0	(22,623)	0	(22,623)	0	383,945	0	0	0	2,148	07/01/2040	1.A
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		03/01/2022	Paydown		184,121	184,121	189,753	189,052	0	(4,932)	0	(4,932)	0	184,121	0	0	0	1,134	11/01/2039	1.A
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		03/01/2022	Paydown		119,430	119,430	123,405	122,942	0	(3,512)	0	(3,512)	0	119,430	0	0	0	1,033	04/01/2041	1.A
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		03/01/2022	Paydown		28,070	28,070	28,017	28,018	0	51	0	51	0	28,070	0	0	0	202	04/01/2042	1.A
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		03/01/2022	Paydown		222,432	222,432	226,221	225,731	0	(3,299)	0	(3,299)	0	222,432	0	0	0	1,028	09/01/2042	1.A
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		03/01/2022	Paydown		53,284	53,284	55,782	55,578	0	(2,294)	0	(2,294)	0	53,284	0	0	0	285	08/01/2043	1.A
3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47		03/01/2022	Paydown		203,757	203,757	211,271	211,060	0	(7,303)	0	(7,303)	0	203,757	0	0	0	1,107	10/01/2047	1.A
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		03/01/2022	Paydown		1,455	1,455	1,366	1,381	0	74	0	74	0	1,455	0	0	0	11	10/01/2034	1.A
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		03/01/2022	Paydown		127,916	127,916	125,368	125,768	0	2,148	0	2,148	0	127,916	0	0	0	1,093	06/01/2035	1.A
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		03/01/2022	Paydown		64,073	64,073	62,791	62,975	0	1,098	0	1,098	0	64,073	0	0	0	651	11/01/2035	1.A
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		03/01/2022	Paydown		36,169	36,169	34,827	35,002	0	1,167	0	1,167	0	36,169	0	0	0	246	03/01/2036	1.A
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		03/01/2022	Paydown		12,459	12,459	12,963	12,912	0	(453)	0	(453)	0	12,459	0	0	0	71	04/01/2042	1.A
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		03/01/2022	Paydown		185,083	185,083	193,108	192,795	0	(7,712)	0	(7,712)	0	185,083	0	0	0	1,065	10/01/2045	1.A
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		03/01/2022	Paydown		111,184	111,184	117,063	116,862	0	(5,678)	0	(5,678)	0	111,184	0	0	0	622	04/01/2046	1.A
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		03/01/2022	Paydown		2,045,775	2,045,775	2,057,936	2,057,346	0	(11,571)	0	(11,571)	0	2,045,775	0	0	0	9,473	11/01/2046	1.A
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		03/01/2022	Paydown		190,589	190,589	197,856	197,517	0	(6,927)	0	(6,927)	0	190,589	0	0	0	881	09/01/2046	1.A
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		03/01/2022	Paydown		244,616	244,616	253,369	252,963	0	(8,347)	0	(8,347)	0	244,616	0	0	0	1,185	10/01/2046	1.A
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		03/01/2022	Paydown		114,538	114,538	114,109	114,123	0	416	0	416	0	114,538	0	0	0	532	12/01/2046	1.A
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		03/01/2022	Paydown		140,616	140,616	140,778	140,766	0	(151)	0	(151)	0	140,616	0	0	0	654	01/01/2047	1.A
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		03/01/2022	Paydown		668,518	668,518	670,450	670,339	0	(1,822)	0	(1,822)	0	668,518	0	0	0	3,075	02/01/2047	1.A
3128NC-BT-0	FHLMC POOL NO 1G0050 2.032% 02/01/35		03/01/2022	Paydown		1,321	1,321	1,414	1,397	0	(77)	0	(77)	0	1,321	0	0	0	5	02/01/2035	1.A
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		03/01/2022	Paydown		4,877	4,877	5,268	4,905	0	(28)	0	(28)	0	4,877	0	0	0	41	07/01/2022	1.A
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		03/01/2022	Paydown		1,281	1,281	1,380	1,298	0	(18)	0	(18)	0	1,281	0	0	0	11	02/01/2023	1.A
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		03/01/2022	Paydown		4,704	4,704	5,068	4,765	0	(61)	0	(61)	0	4,704	0	0	0	39	03/01/2023	1.A
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		03/01/2022	Paydown		37,756	37,756	40,674	38,239	0	(483)	0	(483)	0	37,756	0	0	0	325	04/01/2023	1.A
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		03/01/2022	Paydown		24,043	24,043	25,901	24,353	0	(310)	0	(310)	0	24,043	0	0	0	199	04/01/2023	1.A
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		03/01/2022	Paydown		13,531	13,531	14,409	13,828	0	(297)	0	(297)	0	13,531	0	0	0	102	09/01/2024	1.A
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		03/01/2022	Paydown		27,362	27,362	29,138	27,983	0	(621)	0	(621)	0	27,362	0	0	0	201	08/01/2024	1.A
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		03/01/2022	Paydown		40,273	40,273	42,888	41,172	0	(899)	0	(899)	0	40,273	0	0	0	303	08/01/2024	1.A
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		03/01/2022	Paydown		10,717	10,717	11,413	10,952	0	(235)	0	(235)	0	10,717	0	0	0	80	09/01/2024	1.A
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		03/01/2022	Paydown		5,072	5,072	5,402	5,194	0	(122)	0	(122)	0	5,072	0	0	0	38	09/01/2024	1.A
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		03/01/2022	Paydown		23,379	23,379	24,658	23,873	0	(493)	0	(493)	0	23,379	0	0	0	158	01/01/2025	1.A
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		03/01/2022	Paydown		18,383	18,383	19,389	18,756	0	(373)	0	(373)	0	18,383	0	0	0	119	02/01/2025	1.A
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		03/01/2022	Paydown		31,700	31,700	33,434	32,336	0	(636)	0	(636)	0	31,700	0	0	0	241	05/01/2025	1.A
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		03/01/2022	Paydown		70,845	70,845	72,971	71,695	0	(850)	0	(850)	0	70,845	0	0	0	616	12/01/2025	1.A
3128QG-FP-2	FHLMC POOL NO 1N0174 1.835% 07/01/36		03/01/2022	Paydown		262	262	281	279	0	(17)	0	(17)	0	262	0	0	0	1	07/01/2036	1.A
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		03/01/2022	Paydown		492	492	503	502	0	(10)	0	(10)	0	492	0	0	0	5	08/01/2038	1.A
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		03/01/2022	Paydown		4,882	4,882	5,313	5,263	0	(381)	0	(381)	0	4,882	0	0	0	45	11/01/2038	1.A
31292G-2S-4	FHLMC GOLD POOL NO C00785 6.500% 06/01		03/01/2022	Paydown		828	828	820	822	0	6	0	6	0	828	0	0	0	8	06/01/2029	1.A
31292G-DM-5	FHLMC GOLD POOL NO C00108 7.500% 03/01		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2022	1.A
31292G-GP-5	FHLMC GOLD POOL NO C00206 7.500% 01/01		03/01/2022	Paydown		83	83	85	83	0	0	0	0	0	83	0	0	0	1	01/01/2023	1.A
31292G-GS-9	FHLMC GOLD POOL NO C00209 7.500% 02/01		03/25/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2023	1.A
31292G-L8-7	FHLMC GOLD POOL NO C00351 8.000% 07/01		03/25/2022	Paydown		14	14	15	14	0	0	0	0	0	14	0	0	0	0	07/01/2024	1.A
31292G-XD-3	FHLMC GOLD POOL NO C00676 6.500% 11/01		03/25/2022	Paydown		164	164	157	159	0	5	0	5	0	164	0	0	0	2	11/01/2028	1.A
31292H-7J-7	FHLMC POOL NO C01797 144A 5.500% 03/01		03/01/2022	Paydown		6,219	6,219	6,010	6,049	0	170	0	170	0	6,219	0	0	0	49	03/01/2034	1.A
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		03/01/2022	Paydown		161	161	160	161	0	1	0	1	0	161	0	0	0	2	11/01/2031	1.A
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		01/25/2022	Paydown		163,728	163,728	157,153	158,453	0	5,274	0	5,274	0	163,728	0	0	0	1,406	05/01/2034	1.A
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/14/2021	Paydown		10,592	10,592	10,236	10,298	0	294	0	294	0	10,592	0	0	0	94	06/01/2034	1.A
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		03/01/2022	Paydown		130,026	130,026	137,472	136,733	0	(6,707)	0	(6,707)	0	130,026	0	0	0	680	06/01/2042	1.A
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		01/15/2022	Paydown		87,484	87,484	85,269	85,479	0	2,004	0	2,004	0	87,484	0	0	0	398	03/01/2043	1.A
31292Y-SY-4	FHLMC GOLD POOL NO C14135 6.500% 08/01		03/15/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2028	1.A
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		03/01/2022	Paydown		5,180	5,180	5,526	5,485	0	(305)	0	(305)	0	5,180	0	0	0	39	02/01/2040	1.A
31293T-F7-7	FHLMC GOLD POOL NO C29190 6.500% 07/01		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/01/2029	1.A
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		03/01/2022	Paydown		103,902	103,902	106,760	106,344	0	(2,442)	0	(2,442)	0	103,902	0	0	0	815	06/01/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		03/01/2022	Paydown		3,479	3,479	3,487	3,485	0	(6)	0	(6)	0	3,479	0	0	0	28	04/01/2040	1.A
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		03/01/2022	Paydown		12,406	12,406	12,666	12,634	0	(228)	0	(228)	0	12,406	0	0	0	94	05/01/2040	1.A
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		03/01/2022	Paydown		124,775	124,775	133,121	132,233	0	(7,459)	0	(7,459)	0	124,775	0	0	0	1,071	07/01/2040	1.A
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		03/01/2022	Paydown		46,140	46,140	49,226	48,874	0	(2,734)	0	(2,734)	0	46,140	0	0	0	342	07/01/2040	1.A
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		03/01/2022	Paydown		17,012	17,012	18,251	18,087	0	(1,074)	0	(1,074)	0	17,012	0	0	0	129	09/01/2040	1.A
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		03/01/2022	Paydown		16,321	16,321	17,002	16,942	0	(620)	0	(620)	0	16,321	0	0	0	107	03/01/2041	1.A
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		03/01/2022	Paydown		27,663	27,663	28,048	28,001	0	(338)	0	(338)	0	27,663	0	0	0	133	04/01/2041	1.A
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		03/01/2022	Paydown		1,792	1,792	1,998	1,925	0	(133)	0	(133)	0	1,792	0	0	0	18	10/01/2029	1.A
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		03/01/2022	Paydown		1,093	1,093	1,056	1,062	0	31	0	31	0	1,093	0	0	0	10	05/01/2034	1.A
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		03/01/2022	Paydown		1,693	1,693	1,589	1,608	0	85	0	85	0	1,693	0	0	0	14	05/01/2034	1.A
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		03/01/2022	Paydown		7,572	7,572	7,268	7,317	0	255	0	255	0	7,572	0	0	0	60	05/01/2034	1.A
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5 5		03/01/2022	Paydown		1,938	1,938	2,126	2,055	0	(118)	0	(118)	0	1,938	0	0	0	18	11/01/2029	1.A
31298U-S9-1	FHLMC GOLD POOL NO C57744 6.500% 09/01		03/01/2022	Paydown		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	1	09/01/2031	1.A
31298Y-MX-6	FHLMC GOLD POOL NO C60374 6.000% 11/01		03/01/2022	Paydown		79	79	79	79	0	0	0	0	0	79	0	0	0	1	11/01/2031	1.A
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46		03/01/2022	Paydown		1,372,418	1,372,418	1,414,088	1,412,809	0	(40,391)	0	(40,391)	0	1,372,418	0	0	0	6,956	12/01/2046	1.A FE
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47		03/01/2022	Paydown		168,652	168,652	174,291	174,121	0	(5,469)	0	(5,469)	0	168,652	0	0	0	773	05/01/2047	1.A FE
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		03/01/2022	Paydown		81,718	81,718	83,991	83,741	0	(2,022)	0	(2,022)	0	81,718	0	0	0	528	02/01/2042	1.A
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		03/01/2022	Paydown		206,100	206,100	209,616	209,224	0	(3,124)	0	(3,124)	0	206,100	0	0	0	1,011	08/01/2042	1.A
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		03/01/2022	Paydown		36,103	36,103	37,050	36,947	0	(844)	0	(844)	0	36,103	0	0	0	174	07/01/2043	1.A
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		03/01/2022	Paydown		64,993	64,993	64,749	64,758	0	235	0	235	0	64,993	0	0	0	295	10/01/2046	1.A
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		03/01/2022	Paydown		273,147	273,147	285,756	285,025	0	(11,877)	0	(11,877)	0	273,147	0	0	0	1,656	10/01/2045	1.A
3132L8-EV-5	FHLMC POOL NO V82848 3.000% 12/01/46		03/01/2022	Paydown		40,555	40,555	42,158	42,099	0	(1,545)	0	(1,545)	0	40,555	0	0	0	182	12/01/2046	1.A
31320Q-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		03/01/2022	Paydown		17,048	17,048	17,421	17,395	0	(346)	0	(346)	0	17,048	0	0	0	99	06/01/2045	1.A
31320Q-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		03/01/2022	Paydown		9,608	9,608	9,869	9,847	0	(239)	0	(239)	0	9,608	0	0	0	57	06/01/2045	1.A
31320R-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		03/01/2022	Paydown		90,979	90,979	95,200	94,923	0	(3,944)	0	(3,944)	0	90,979	0	0	0	530	07/01/2045	1.A
31320R-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		03/01/2022	Paydown		15,841	15,841	16,378	16,342	0	(501)	0	(501)	0	15,841	0	0	0	78	07/01/2045	1.A
31320S-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		03/01/2022	Paydown		21,536	21,536	22,384	22,327	0	(792)	0	(792)	0	21,536	0	0	0	125	09/01/2045	1.A
31320T-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		03/01/2022	Paydown		288,239	288,239	292,245	292,048	0	(3,809)	0	(3,809)	0	288,239	0	0	0	1,566	11/01/2045	1.A
3132WJ-FD-8	FHLMC POOL NO Q44663 3.000% 11/01/46		03/01/2022	Paydown		796,861	796,861	800,409	800,223	0	(3,362)	0	(3,362)	0	796,861	0	0	0	3,799	11/01/2046	1.A
3132WJ-UT-6	FHLMC POOL NO Q45093 3.000% 12/01/46		03/01/2022	Paydown		890,749	890,749	918,793	917,846	0	(27,097)	0	(27,097)	0	890,749	0	0	0	3,584	12/01/2046	1.A
3132WJ-UZ-2	FHLMC POOL NO Q45099 3.500% 12/01/46		03/01/2022	Paydown		78,511	78,511	80,351	80,290	0	(1,779)	0	(1,779)	0	78,511	0	0	0	522	12/01/2046	1.A
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		03/01/2022	Paydown		36,759	36,759	38,178	38,104	0	(1,346)	0	(1,346)	0	36,759	0	0	0	212	08/01/2045	1.A
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46		03/01/2022	Paydown		359,864	359,864	370,210	369,793	0	(9,929)	0	(9,929)	0	359,864	0	0	0	2,106	05/01/2046	1.A
31335G-AL-9	FHLMC GOLD POOL NO C80011 7.500% 02/01		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/01/2023	1.A
31335G-GM-1	FHLMC GOLD POOL NO C80204 7.500% 06/01		03/01/2022	Paydown		346	346	357	349	0	(3)	0	(3)	0	346	0	0	0	5	06/01/2024	1.A
31335G-HE-8	FHLMC GOLD POOL NO C80229 8.000% 10/01		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	10/01/2024	1.A
31335G-MW-2	FHLMC GOLD POOL NO C80373 7.500% 01/01		03/01/2022	Paydown		78	78	80	79	0	(1)	0	(1)	0	78	0	0	0	1	01/01/2026	1.A
31335G-NC-5	FHLMC GOLD POOL NO C80387 6.500% 04/01		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2026	1.A
31335G-PL-3	FHLMC GOLD POOL NO C80427 7.500% 09/01		03/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2026	1.A
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		03/01/2022	Paydown		10,465	10,465	11,208	11,065	0	(601)	0	(601)	0	10,465	0	0	0	41	12/01/2034	1.A
31356D-L9-5	FHLMC GOLD POOL NO D51252 7.000% 04/01		03/01/2022	Paydown		98	98	97	97	0	0	0	0	0	98	0	0	0	1	04/01/2024	1.A
31356E-6S-8	FHLMC GOLD POOL NO D52681 7.500% 05/01		03/01/2022	Paydown		179	179	175	178	0	2	0	2	0	179	0	0	0	2	05/01/2024	1.A
31356G-4S-5	FHLMC GOLD POOL NO D54433 7.500% 06/01		03/01/2022	Paydown		95	95	93	94	0	1	0	1	0	95	0	0	0	1	06/01/2024	1.A
31356H-U8-8	FHLMC GOLD POOL NO D55107 7.500% 07/01		03/01/2022	Paydown		305	305	304	304	0	1	0	1	0	305	0	0	0	4	07/01/2024	1.A
31356J-EQ-2	FHLMC GOLD POOL NO D55543 7.500% 08/01		03/01/2022	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2024	1.A
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO 7.0		03/01/2022	Paydown		1,344	1,344	1,496	1,456	0	(112)	0	(112)	0	1,344	0	0	0	15	03/25/2031	1.A FE
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		03/01/2022	Paydown		1,321	1,321	1,039	1,036	0	286	0	286	0	1,321	0	0	0	0	11/25/2029	1.A FE
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		03/01/2022	Paydown		0	0	227	275	0	(275)	0	(275)	0	0	0	0	0	15	11/25/2029	1.A FE
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		03/01/2022	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	01/01/2023	1.A
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		03/01/2022	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	0	11/01/2022	1.A
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2022	1.A
31368B-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		03/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2022	1.A
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		03/01/2022	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	11/01/2023	1.A
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		03/01/2022	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	08/01/2023	1.A
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		03/01/2022	Paydown		3,969	3,969	4,256	4,213	0	(244)	0	(244)	0	3,969	0	0	0	40	01/01/2036	1.A
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		03/01/2022	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/01/2023	1.A
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		03/01/2022	Paydown		1,847,276	1,847,276	1,724,317	1,838,297	0	8,979	0	8,979	0	1,847,276	0	0	0	6,920	05/25/2022	1.A FE
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		03/01/2022	Paydown		3,787,715	3,787,715	3,594,187	3,770,203	0	17,512	0	17,512	0	3,787,715	0	0	0	13,968	05/25/2022	1.A FE
3136AM-KZ-1	FANNIE MAE CMBS 2.532% 09/25/24		03/01/2022	Paydown		1,387,231	1,387,231	1,437,464	1,403,918	0	(16,687)	0	(16,687)	0	1,369,280	0	0	0	6,537	09/25/2024	1.A FE
3136AR-TE-8	FANNIE MAE CMBS 2.702% 02/25/26		03/01/2022	Paydown		1,574,784	1,524,644	1,539,846	1,529,863	0	(5,219)	0	(5,219)	0	1,542,595	0	0	0	4,683	02/25/2026	1.A FE
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI 2.496%		03/01/2022	Paydown		33,845	33,845	32,784	33,265	0	580	0	580	0	33,845	0	0	0	145	09/25/2026	1.A FE
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		03/01/2022	Paydown		2,503	2,503	2,374	2,456	0	46	0	46	0	2,503	0	0	0	27	05/01/2024	1.A
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		03/01/2022	Paydown		1	1	2	1	0	0	0	0	0	1	0	0	0	0	12/01/2024	1.A
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		03/01/2022	Paydown		283	283	289	285	0	(2)	0	(2)	0	283	0	0	0	3	09/01/2025	1.A
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		03/01/2022	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	05/01/2029	1.A
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		03/01/2022	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	0	05/01/2031	1.A
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		03/01/2022	Paydown		9,972	9,972	10,848	10,661	0	(689)	0	(689)	0	9,972	0	0	0	78	04/01/2033	1.A
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		03/01/2022	Paydown		89	89	90	90	0	(1)	0	(1)	0	89	0	0	0	1	09/01/2031	1.A
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		03/01/2022	Paydown		81,124	81,124	80,269	80,382	0	742	0	742	0	81,124	0	0	0	893	06/01/2034	1.A
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		03/01/2022	Paydown		125,993	125,993	120,885	121,845	0	4,148	0	4,148	0	125,993	0	0	0	1,115	06/01/2034	1.A
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		03/01/2022	Paydown		41,842	41,842	43,244	42,983	0	(1,141)	0	(1,141)	0	41,842	0	0	0	252	07/01/2035	1.A
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		03/01/2022	Paydown		18,718	18,718	19,345	19,234	0	(516)	0	(516)	0	18,718	0	0	0	113	08/01/2035	1.A
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		03/01/2022	Paydown		9,623	9,623	9,469	9,489	0	135	0	135	0	9,623	0	0	0	87	08/01/2035	1.A
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		03/01/2022	Paydown		74,998	74,998	73,428	73,627	0	1,372	0	1,372	0	74,998	0	0	0	679	11/01/2035	1.A
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		03/01/2022	Paydown		531	531	504	521	0	9	0	9	0	531	0	0	0	6	01/01/2024	1.A
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		03/01/2022	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	0	09/01/2024	1.A
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		03/01/2022	Paydown		35	35	36	35	0	0	0	0	0	35	0	0	0	1	09/01/2024	1.A
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		03/01/2022	Paydown		53	53	55	54	0	0	0	0	0	53	0	0	0	1	11/01/2024	1.A
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2025	1.A
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		03/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2025	1.A
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		03/01/2022	Paydown		13	13	14	14	0	0	0	0	0	13	0	0	0	0	10/01/2025	1.A
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		03/01/2022	Paydown		59	59	61	60	0	(1)	0	(1)	0	59	0	0	0	1	01/01/2026	1.A
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		03/01/2022	Paydown		54	54	57	55	0	(1)	0	(1)	0	54	0	0	0	1	06/01/2025	1.A
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		03/01/2022	Paydown		416	416	432	421	0	(6)	0	(6)	0	416	0	0	0	7	06/01/2025	1.A
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		03/01/2022	Paydown		185	185	192	187	0	(2)	0	(2)	0	185	0	0	0	3	06/01/2025	1.A
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		03/01/2022	Paydown		46	46	47	46	0	(1)	0	(1)	0	46	0	0	0	1	08/01/2026	1.A
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	07/01/2027	1.A
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		03/01/2022	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	09/01/2027	1.A
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		03/01/2022	Paydown		300	300	308	302	0	(2)	0	(2)	0	300	0	0	0	4	07/01/2025	1.A
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		03/01/2022	Paydown		65	65	67	66	0	(1)	0	(1)	0	65	0	0	0	1	08/01/2025	1.A
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		01/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	09/01/2025	1.A
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		03/01/2022	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	06/01/2028	1.A
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		03/01/2022	Paydown		303	303	311	306	0	(2)	0	(2)	0	303	0	0	0	5	12/01/2025	1.A
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		03/01/2022	Paydown		266	266	277	270	0	(4)	0	(4)	0	266	0	0	0	4	12/01/2025	1.A
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/01/2024	1.A
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		03/01/2022	Paydown		104	104	108	105	0	(1)	0	(1)	0	104	0	0	0	2	07/01/2025	1.A
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		03/01/2022	Paydown		27,262	27,262	26,176	26,376	0	886	0	886	0	27,262	0	0	0	286	05/01/2034	1.A
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		03/01/2022	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	05/01/2027	1.A
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		03/01/2022	Paydown		22	22	23	22	0	0	0	0	0	22	0	0	0	0	09/01/2027	1.A
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		03/01/2022	Paydown		49	49	51	50	0	(1)	0	(1)	0	49	0	0	0	1	08/01/2027	1.A
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		03/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/01/2027	1.A
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		03/01/2022	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	0	10/01/2027	1.A
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		03/01/2022	Paydown		7	7	8	7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.A
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		03/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2027	1.A
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		03/01/2022	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	10/01/2027	1.A
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		03/01/2022	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	11/01/2027	1.A
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		03/01/2022	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	12/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		03/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/01/2028	1.A
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		03/01/2022	Paydown		56	56	53	54	0	2	0	2	0	56	0	0	0	1	09/01/2028	1.A
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		03/01/2022	Paydown		37	37	38	38	0	0	0	0	0	37	0	0	0	0	05/01/2026	1.A
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		02/01/2022	Paydown		69	69	71	70	0	(1)	0	(1)	0	69	0	0	0	1	05/01/2028	1.A
3137AX-HP-1	FREDDIE MAC CMBS 2.573% 09/25/22		03/01/2022	Paydown		88,423	88,423	90,187	88,409	0	14	0	14	0	88,423	0	0	0	381	09/25/2022	1.A FE
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS 3.		03/01/2022	Paydown		63,844	63,844	62,380	63,521	0	322	0	322	0	63,844	0	0	0	353	04/25/2023	1.A FE
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		03/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2028	1.A
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		03/01/2022	Paydown		118	118	117	117	0	1	0	1	0	118	0	0	0	1	12/01/2028	1.A
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		03/01/2022	Paydown		85	85	85	85	0	0	0	0	0	85	0	0	0	1	04/01/2029	1.A
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		03/01/2022	Paydown		73	73	73	73	0	0	0	0	0	73	0	0	0	1	02/01/2029	1.A
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		03/01/2022	Paydown		39	39	38	38	0	0	0	0	0	39	0	0	0	0	01/01/2029	1.A
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		03/01/2022	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	03/01/2029	1.A
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		03/01/2022	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	0	04/01/2029	1.A
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		03/01/2022	Paydown		10	10	9	9	0	0	0	0	0	10	0	0	0	0	08/01/2029	1.A
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		03/01/2022	Paydown		199	199	199	199	0	0	0	0	0	199	0	0	0	2	02/01/2029	1.A
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		03/01/2022	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	03/01/2029	1.A
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		03/01/2022	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	1	03/01/2029	1.A
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		03/01/2022	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	1	05/01/2029	1.A
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		03/01/2022	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	1	04/01/2029	1.A
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2028	1.A
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		03/01/2022	Paydown		162	162	163	162	0	0	0	0	0	162	0	0	0	2	04/01/2029	1.A
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		03/01/2022	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/01/2029	1.A
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		03/01/2022	Paydown		38	38	35	36	0	2	0	2	0	38	0	0	0	0	09/01/2029	1.A
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		03/01/2022	Paydown		19	19	20	19	0	0	0	0	0	19	0	0	0	0	05/01/2029	1.A
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		03/01/2022	Paydown		136	136	131	133	0	4	0	4	0	136	0	0	0	2	08/01/2029	1.A
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		03/01/2022	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	0	06/01/2029	1.A
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		03/01/2022	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	0	06/01/2029	1.A
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		03/01/2022	Paydown		59	59	57	58	0	1	0	1	0	59	0	0	0	1	07/01/2029	1.A
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		03/01/2022	Paydown		12	12	11	11	0	0	0	0	0	12	0	0	0	0	07/01/2029	1.A
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		03/01/2022	Paydown		81	81	79	79	0	2	0	2	0	81	0	0	0	1	07/01/2029	1.A
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/01/2029	1.A
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		03/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2029	1.A
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/01/2029	1.A
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		03/01/2022	Paydown		43	43	41	42	0	1	0	1	0	43	0	0	0	1	07/01/2029	1.A
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		03/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2029	1.A
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/01/2030	1.A
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		03/01/2022	Paydown		43	43	42	43	0	1	0	1	0	43	0	0	0	0	12/01/2029	1.A
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		03/01/2022	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2029	1.A
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		03/01/2022	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	01/01/2030	1.A
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		03/01/2022	Paydown		70	70	68	69	0	2	0	2	0	70	0	0	0	1	01/01/2030	1.A
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2029	1.A
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		03/01/2022	Paydown		107,102	107,102	116,479	114,566	0	(7,464)	0	(7,464)	0	107,102	0	0	0	942	05/01/2033	1.A
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		03/01/2022	Paydown		21,957	21,957	23,785	23,400	0	(1,443)	0	(1,443)	0	21,957	0	0	0	192	06/01/2033	1.A
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		03/01/2022	Paydown		83	83	82	82	0	1	0	1	0	83	0	0	0	1	02/01/2031	1.A
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		03/01/2022	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2031	1.A
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		03/01/2022	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/01/2031	1.A
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		03/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2031	1.A
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		03/01/2022	Paydown		167	167	169	168	0	(2)	0	(2)	0	167	0	0	0	2	04/01/2031	1.A
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		03/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2031	1.A
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		03/01/2022	Paydown		29	29	30	30	0	0	0	0	0	29	0	0	0	0	05/01/2031	1.A
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		03/01/2022	Paydown		135	135	137	136	0	(2)	0	(2)	0	135	0	0	0	2	06/01/2031	1.A
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		03/01/2022	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	06/01/2031	1.A
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		03/01/2022	Paydown		737	737	748	743	0	(6)	0	(6)	0	737	0	0	0	7	08/01/2031	1.A
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		03/01/2022	Paydown		2,037	2,037	2,067	2,057	0	(20)	0	(20)	0	2,037	0	0	0	22	09/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		03/01/2022	Paydown		45	45	46	46	0	0	0	0	0	45	0	0	0	1	09/01/2031	1.A
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		03/01/2022	Paydown		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	1	09/01/2031	1.A
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		03/01/2022	Paydown		7	7	8	7	0	0	0	0	0	7	0	0	0	0	08/01/2031	1.A
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		03/01/2022	Paydown		44	44	45	45	0	0	0	0	0	44	0	0	0	0	09/01/2031	1.A
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		03/01/2022	Paydown		31	31	32	31	0	0	0	0	0	31	0	0	0	0	09/01/2031	1.A
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		03/01/2022	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	1	09/01/2031	1.A
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		03/01/2022	Paydown		704	704	696	697	0	7	0	7	0	704	0	0	0	7	10/01/2031	1.A
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		03/01/2022	Paydown		95	95	94	95	0	1	0	1	0	95	0	0	0	1	10/01/2031	1.A
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		03/01/2022	Paydown		200	200	197	198	0	2	0	2	0	200	0	0	0	2	10/01/2031	1.A
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		03/01/2022	Paydown		157	157	159	159	0	(2)	0	(2)	0	157	0	0	0	2	10/01/2031	1.A
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		03/01/2022	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	0	11/01/2031	1.A
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		03/01/2022	Paydown		234	234	238	236	0	(2)	0	(2)	0	234	0	0	0	2	11/01/2031	1.A
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		03/01/2022	Paydown		11,518	11,518	11,467	11,469	0	49	0	49	0	11,518	0	0	0	129	04/01/2032	1.A
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		02/01/2022	Paydown		7,978	7,978	7,943	7,944	0	34	0	34	0	7,978	0	0	0	86	04/01/2032	1.A
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		03/01/2022	Paydown		3,016	3,016	3,003	3,003	0	13	0	13	0	3,016	0	0	0	33	04/01/2032	1.A
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		03/01/2022	Paydown		48,985	48,985	51,722	50,090	0	(1,106)	0	(1,106)	0	48,985	0	0	0	286	12/01/2025	1.A
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		03/01/2022	Paydown		326,026	326,026	327,096	326,114	0	(88)	0	(88)	0	326,026	0	0	0	1,908	12/01/2025	1.A
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		03/01/2022	Paydown		138,766	138,766	141,819	140,107	0	(1,340)	0	(1,340)	0	138,766	0	0	0	893	02/01/2026	1.A
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		03/01/2022	Paydown		135,309	135,309	141,345	140,659	0	(5,350)	0	(5,350)	0	135,309	0	0	0	899	04/01/2041	1.A
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		03/01/2022	Paydown		3,763	3,763	4,064	4,017	0	(253)	0	(253)	0	3,763	0	0	0	25	09/01/2041	1.A
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		03/01/2022	Paydown		287,282	287,282	310,232	307,422	0	(20,140)	0	(20,140)	0	287,282	0	0	0	2,363	09/01/2041	1.A
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		03/01/2022	Paydown		2,140	2,140	2,311	2,290	0	(150)	0	(150)	0	2,140	0	0	0	14	09/01/2041	1.A
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		03/01/2022	Paydown		141,373	141,373	150,076	149,029	0	(7,656)	0	(7,656)	0	141,373	0	0	0	715	11/01/2041	1.A
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		03/01/2022	Paydown		55,806	55,806	57,672	57,519	0	(1,713)	0	(1,713)	0	55,806	0	0	0	466	11/01/2041	1.A
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		03/01/2022	Paydown		82,416	82,416	87,284	86,817	0	(4,401)	0	(4,401)	0	82,416	0	0	0	792	06/01/2042	1.A
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		03/01/2022	Paydown		91,060	91,060	93,819	93,539	0	(2,479)	0	(2,479)	0	91,060	0	0	0	528	01/01/2042	1.A
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		03/01/2022	Paydown		81,182	81,182	81,905	81,810	0	(628)	0	(628)	0	81,182	0	0	0	451	03/01/2043	1.A
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		03/01/2022	Paydown		98,839	98,839	104,600	104,101	0	(5,262)	0	(5,262)	0	98,839	0	0	0	624	11/01/2043	1.A
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		03/01/2022	Paydown		590,080	590,080	609,442	607,884	0	(17,804)	0	(17,804)	0	590,080	0	0	0	3,684	12/01/2042	1.A
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		03/01/2022	Paydown		1,143,477	1,143,477	1,167,642	1,164,769	0	(21,292)	0	(21,292)	0	1,143,477	0	0	0	6,232	05/01/2042	1.A
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		03/01/2022	Paydown		16,628	16,628	16,789	16,772	0	(144)	0	(144)	0	16,628	0	0	0	52	08/01/2042	1.A
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		03/01/2022	Paydown		348,679	348,679	353,501	352,870	0	(4,191)	0	(4,191)	0	348,679	0	0	0	2,239	12/01/2042	1.A
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		03/01/2022	Paydown		863,640	863,640	836,651	839,143	0	24,497	0	24,497	0	863,640	0	0	0	4,804	11/01/2042	1.A
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		03/01/2022	Paydown		447,870	447,870	464,245	462,543	0	(14,673)	0	(14,673)	0	447,870	0	0	0	2,127	01/01/2043	1.A
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		03/01/2022	Paydown		12,642	12,642	13,525	13,478	0	(837)	0	(837)	0	12,642	0	0	0	92	09/01/2044	1.A
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46		03/01/2022	Paydown		609,131	609,131	626,739	626,146	0	(17,015)	0	(17,015)	0	609,131	0	0	0	3,131	08/01/2046	1.A
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		03/01/2022	Paydown		9,370	9,370	9,430	9,420	0	(50)	0	(50)	0	9,370	0	0	0	47	02/01/2047	1.A
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		03/01/2022	Paydown		93,074	93,074	90,296	90,535	0	2,539	0	2,539	0	93,074	0	0	0	405	06/01/2043	1.A
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		03/01/2022	Paydown		50,035	50,035	52,289	52,114	0	(2,078)	0	(2,078)	0	50,035	0	0	0	179	01/01/2042	1.A
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		03/01/2022	Paydown		3,860	3,860	4,126	4,112	0	(252)	0	(252)	0	3,860	0	0	0	26	11/01/2044	1.A
3138YR-3Y-2	FNMA POOL NO AZ0814 3.500% 07/01/45		03/01/2022	Paydown		66,449	66,449	69,772	69,672	0	(3,223)	0	(3,223)	0	66,449	0	0	0	386	07/01/2045	1.A
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		03/01/2022	Paydown		2,806	2,806	2,794	2,794	0	12	0	12	0	2,806	0	0	0	30	04/01/2032	1.A
313968-RF-8	FHLMC GOLD POOL NO D30486 7.500% 02/01		03/01/2022	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2023	1.A
313968-TC-3	FHLMC GOLD POOL NO D30547 7.500% 02/01		03/01/2022	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	02/01/2023	1.A
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		03/01/2022	Paydown		1,796	1,796	1,780	1,782	0	14	0	14	0	1,796	0	0	0	18	04/01/2033	1.A
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR 2.280%		03/01/2022	Paydown		1,137	1,137	1,219	1,202	0	(65)	0	(65)	0	1,137	0	0	0	4	07/01/2033	1.A
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		03/01/2022	Paydown		7,046	7,046	7,488	7,389	0	(343)	0	(343)	0	7,046	0	0	0	57	11/01/2033	1.A
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		03/01/2022	Paydown		48,535	48,535	52,228	51,504	0	(2,970)	0	(2,970)	0	48,535	0	0	0	455	07/01/2034	1.A
31402D-KK-5	FNMA POOL NO 725798 1.886% 06/01/34		03/01/2022	Paydown		183,467	183,467	193,992	191,855	0	(8,389)	0	(8,389)	0	183,467	0	0	0	273	06/01/2034	1.A
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		03/01/2022	Paydown		60,623	60,623	63,679	63,124	0	(2,502)	0	(2,502)	0	60,623	0	0	0	506	03/01/2035	1.A
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		03/01/2022	Paydown		96,526	96,526	103,637	102,367	0	(5,841)	0	(5,841)	0	96,526	0	0	0	791	04/01/2035	1.A
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		03/01/2022	Paydown		202,960	202,960	209,691	208,331	0	(5,371)	0	(5,371)	0	202,960	0	0	0	1,690	04/01/2035	1.A
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		03/01/2022	Paydown		5,853	5,853	6,185	6,124	0	(271)	0	(271)	0	5,853	0	0	0	50	01/01/2035	1.A
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		03/01/2022	Paydown		87,347	87,347	89,864	89,524	0	(2,177)	0	(2,177)	0	87,347	0	0	0	794	02/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		03/01/2022	Paydown		57,647	57,647	62,029	61,252	0	(3,606)	0	(3,606)	0	57,647	0	0	0	510	02/01/2035	1.A
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		03/01/2022	Paydown		127,277	127,277	130,214	129,635	0	(2,358)	0	(2,358)	0	127,277	0	0	0	1,019	04/01/2035	1.A
31402R-BE-8	FNMA POOL NO 735437 2.198% 09/01/34		03/01/2022	Paydown		18,778	18,778	20,131	19,905	0	(1,127)	0	(1,127)	0	18,778	0	0	0	69	09/01/2034	1.A
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		03/01/2022	Paydown		875,203	875,203	903,622	898,402	0	(23,198)	0	(23,198)	0	875,203	0	0	0	7,236	06/01/2035	1.A
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		03/01/2022	Paydown		31,835	31,835	32,826	32,643	0	(807)	0	(807)	0	31,835	0	0	0	258	06/01/2035	1.A
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		03/01/2022	Paydown		126,115	126,115	129,717	129,033	0	(2,917)	0	(2,917)	0	126,115	0	0	0	1,016	06/01/2035	1.A
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		03/01/2022	Paydown		564,783	564,783	577,339	574,879	0	(10,095)	0	(10,095)	0	564,783	0	0	0	4,580	07/01/2035	1.A
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		03/01/2022	Paydown		5,750	5,750	5,946	5,908	0	(158)	0	(158)	0	5,750	0	0	0	48	04/01/2035	1.A
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		03/01/2022	Paydown		738,255	738,255	764,030	759,434	0	(21,179)	0	(21,179)	0	738,255	0	0	0	5,934	07/01/2035	1.A
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		03/01/2022	Paydown		24,366	24,366	25,622	25,414	0	(1,048)	0	(1,048)	0	24,366	0	0	0	199	10/01/2035	1.A
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		03/01/2022	Paydown		28,063	28,063	28,743	28,621	0	(558)	0	(558)	0	28,063	0	0	0	232	10/01/2035	1.A
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		03/01/2022	Paydown		35,305	35,305	38,011	37,540	0	(2,235)	0	(2,235)	0	35,305	0	0	0	291	02/01/2035	1.A
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623 1.600%		03/01/2022	Paydown		2,201	2,201	2,332	2,303	0	(103)	0	(103)	0	2,201	0	0	0	6	09/01/2033	1.A
31403C-3V-1	FNMA POOL NO 745212 1.881% 01/01/36		03/01/2022	Paydown		1,730	1,730	1,853	1,833	0	(103)	0	(103)	0	1,730	0	0	0	5	01/01/2036	1.A
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		03/01/2022	Paydown		89,427	89,427	93,147	92,549	0	(3,122)	0	(3,122)	0	89,427	0	0	0	734	02/01/2036	1.A
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		03/01/2022	Paydown		56,407	56,407	57,952	57,693	0	(1,287)	0	(1,287)	0	56,407	0	0	0	433	01/01/2036	1.A
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		03/01/2022	Paydown		92,954	92,954	96,592	96,016	0	(3,063)	0	(3,063)	0	92,954	0	0	0	724	03/01/2036	1.A
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		03/01/2022	Paydown		29,963	29,963	29,139	29,247	0	716	0	716	0	29,963	0	0	0	295	03/01/2036	1.A
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		03/01/2022	Paydown		272,116	272,116	278,509	277,396	0	(5,280)	0	(5,280)	0	272,116	0	0	0	2,149	03/01/2036	1.A
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		03/01/2022	Paydown		74,859	74,859	81,046	80,028	0	(5,169)	0	(5,169)	0	74,859	0	0	0	726	12/01/2035	1.A
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		03/01/2022	Paydown		175,635	175,635	182,918	181,821	0	(6,185)	0	(6,185)	0	175,635	0	0	0	1,613	04/01/2036	1.A
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		03/01/2022	Paydown		2,301	2,301	2,380	2,368	0	(67)	0	(67)	0	2,301	0	0	0	20	05/01/2036	1.A
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		03/01/2022	Paydown		56,170	56,170	54,134	54,367	0	1,803	0	1,803	0	56,170	0	0	0	465	06/01/2036	1.A
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		03/01/2022	Paydown		32,677	32,677	32,866	32,820	0	(143)	0	(143)	0	32,677	0	0	0	282	12/01/2035	1.A
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		03/01/2022	Paydown		9,605	9,605	9,807	9,778	0	(173)	0	(173)	0	9,605	0	0	0	98	11/01/2036	1.A
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		03/01/2022	Paydown		3,027	3,027	3,125	3,111	0	(84)	0	(84)	0	3,027	0	0	0	30	11/01/2036	1.A
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		03/01/2022	Paydown		157	157	153	154	0	3	0	3	0	157	0	0	0	1	10/01/2033	1.A
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		03/01/2022	Paydown		327	327	319	320	0	6	0	6	0	327	0	0	0	3	12/01/2033	1.A
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		03/01/2022	Paydown		90,841	90,841	87,221	87,842	0	2,999	0	2,999	0	90,841	0	0	0	737	04/01/2034	1.A
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		03/01/2022	Paydown		122,867	122,867	117,885	118,695	0	4,172	0	4,172	0	122,867	0	0	0	639	04/01/2034	1.A
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		03/01/2022	Paydown		11,401	11,401	10,939	11,014	0	387	0	387	0	11,401	0	0	0	93	04/01/2034	1.A
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		03/01/2022	Paydown		12,745	12,745	12,238	12,324	0	421	0	421	0	12,745	0	0	0	105	05/01/2034	1.A
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		03/01/2022	Paydown		40,387	40,387	38,778	39,061	0	1,326	0	1,326	0	40,387	0	0	0	311	05/01/2034	1.A
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		03/01/2022	Paydown		88,164	88,164	84,651	85,284	0	2,880	0	2,880	0	88,164	0	0	0	816	05/01/2034	1.A
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000 5.000		03/01/2022	Paydown		1,738	1,738	1,886	1,850	0	(111)	0	(111)	0	1,738	0	0	0	14	05/01/2034	1.A
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		03/01/2022	Paydown		26,085	26,085	25,027	25,233	0	852	0	852	0	26,085	0	0	0	214	05/01/2034	1.A
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		03/01/2022	Paydown		20,037	20,037	19,239	19,394	0	643	0	643	0	20,037	0	0	0	164	05/01/2034	1.A
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		03/01/2022	Paydown		58,875	58,875	56,488	56,909	0	1,966	0	1,966	0	58,875	0	0	0	304	05/01/2034	1.A
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		03/01/2022	Paydown		53,134	53,134	50,980	51,322	0	1,812	0	1,812	0	53,134	0	0	0	273	05/01/2034	1.A
31404R-RC-3	FNMA POOL NO 776383 2.253% 06/01/34		03/01/2022	Paydown		6,976	6,976	7,481	7,387	0	(412)	0	(412)	0	6,976	0	0	0	35	06/01/2034	1.A
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		03/01/2022	Paydown		48,107	48,107	46,156	46,493	0	1,614	0	1,614	0	48,107	0	0	0	367	04/01/2034	1.A
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		03/01/2022	Paydown		13,863	13,863	13,716	13,734	0	129	0	129	0	13,863	0	0	0	125	06/01/2034	1.A
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		03/01/2022	Paydown		35,625	35,625	35,246	35,295	0	330	0	330	0	35,625	0	0	0	346	06/01/2034	1.A
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		03/01/2022	Paydown		73,558	73,558	70,558	71,152	0	2,406	0	2,406	0	73,558	0	0	0	583	06/01/2034	1.A
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		03/01/2022	Paydown		11,127	11,127	11,009	11,023	0	104	0	104	0	11,127	0	0	0	102	06/01/2034	1.A
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		03/01/2022	Paydown		81,653	81,653	78,342	78,959	0	2,694	0	2,694	0	81,653	0	0	0	556	06/01/2034	1.A
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		03/01/2022	Paydown		75,790	75,790	74,973	75,085	0	705	0	705	0	75,790	0	0	0	420	06/01/2034	1.A
31404U-YU-8	FNMA POOL NO 779323 1.831% 06/01/34		03/01/2022	Paydown		25,410	25,410	27,080	26,710	0	(1,300)	0	(1,300)	0	25,410	0	0	0	112	06/01/2034	1.A
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856 2.243		03/01/2022	Paydown		2,877	2,877	3,086	3,047	0	(170)	0	(170)	0	2,877	0	0	0	11	05/01/2034	1.A
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		03/01/2022	Paydown		19,251	19,251	18,470	18,618	0	633	0	633	0	19,251	0	0	0	160	05/01/2034	1.A
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		03/01/2022	Paydown		11,281	11,281	10,823	10,896	0	384	0	384	0	11,281	0	0	0	96	05/01/2034	1.A
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		03/01/2022	Paydown		71,938	71,938	69,077	69,680	0	2,258	0	2,258	0	71,938	0	0	0	663	05/01/2034	1.A
31405N-RY-3	FNMA POOL NO 794403 1.872% 09/01/34		03/01/2022	Paydown		3,571	3,571	3,820	3,775	0	(204)	0	(204)	0	3,571	0	0	0	11	09/01/2034	1.A
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		03/01/2022	Paydown		1,076	1,076	1,183	1,162	0	(85)	0	(85)	0	1,076	0	0	0	10	11/01/2034	1.A

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, NAIC Designation Modifier and SVO Administrative Symbol
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		03/01/2022	Paydown		3,622	3,622	3,981	3,894	0	(271)	0	(271)	0	3,622	0	0	0	33	12/01/2034	1.A
31406G-2N-8	FNMA POOL NO 809981 2.335% 03/01/35		03/01/2022	Paydown		1,389	1,389	1,483	1,468	0	(79)	0	(79)	0	1,389	0	0	0	5	03/01/2035	1.A
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		03/01/2022	Paydown		5,386	5,386	5,843	5,749	0	(362)	0	(362)	0	5,386	0	0	0	38	03/01/2035	1.A
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		03/01/2022	Paydown		104,293	104,293	114,240	112,453	0	(8,159)	0	(8,159)	0	104,293	0	0	0	489	02/01/2035	1.A
31406S-3U-5	FNMA POOL NO 819011 2.308% 05/01/35		03/01/2022	Paydown		4,129	4,129	4,417	4,369	0	(240)	0	(240)	0	4,129	0	0	0	16	05/01/2035	1.A
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		03/01/2022	Paydown		154,924	154,924	151,681	152,071	0	2,854	0	2,854	0	154,924	0	0	0	1,152	10/01/2035	1.A
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		03/01/2022	Paydown		20,013	20,013	19,867	19,875	0	138	0	138	0	20,013	0	0	0	199	06/01/2036	1.A
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		03/01/2022	Paydown		12,433	12,433	13,364	13,229	0	(797)	0	(797)	0	12,433	0	0	0	99	09/01/2035	1.A
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		03/01/2022	Paydown		6,799	6,799	6,656	6,672	0	126	0	126	0	6,799	0	0	0	62	11/01/2035	1.A
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		03/01/2022	Paydown		43,474	43,474	42,561	42,683	0	792	0	792	0	43,474	0	0	0	401	11/01/2035	1.A
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		03/01/2022	Paydown		2,587	2,587	2,912	2,875	0	(288)	0	(288)	0	2,587	0	0	0	24	11/01/2035	1.A
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		03/01/2022	Paydown		26,397	26,397	25,845	25,913	0	484	0	484	0	26,397	0	0	0	259	11/01/2035	1.A
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		03/01/2022	Paydown		263,404	263,404	257,909	258,535	0	4,869	0	4,869	0	263,404	0	0	0	2,469	11/01/2035	1.A
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		03/01/2022	Paydown		9,392	9,392	9,194	9,217	0	175	0	175	0	9,392	0	0	0	86	12/01/2035	1.A
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		03/01/2022	Paydown		3,853	3,853	4,217	4,131	0	(278)	0	(278)	0	3,853	0	0	0	35	01/01/2036	1.A
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		03/01/2022	Paydown		1,599	1,599	1,581	1,583	0	16	0	16	0	1,599	0	0	0	15	03/01/2036	1.A
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		03/01/2022	Paydown		74,347	74,347	74,916	74,792	0	(445)	0	(445)	0	74,347	0	0	0	1,029	03/01/2036	1.A
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		03/01/2022	Paydown		2,599	2,599	2,844	2,809	0	(210)	0	(210)	0	2,599	0	0	0	32	04/01/2036	1.A
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		03/01/2022	Paydown		13,796	13,796	13,631	13,649	0	148	0	148	0	13,796	0	0	0	138	06/01/2036	1.A
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		03/01/2022	Paydown		2,950	2,950	3,069	3,052	0	(102)	0	(102)	0	2,950	0	0	0	31	09/01/2036	1.A
31409V-R3-9	FNMA POOL NO 879906 2.123% 10/01/33		03/01/2022	Paydown		5,829	5,829	5,791	5,798	0	32	0	32	0	5,829	0	0	0	20	10/01/2033	1.A
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		01/01/2022	Paydown		93	93	100	93	0	0	0	0	0	93	0	0	0	0	01/01/2022	1.A
3140FM-DF-0	FNMA POOL NO BE1901 3.000% 12/01/46		03/01/2022	Paydown		372,341	372,341	373,301	373,219	0	(878)	0	(878)	0	372,341	0	0	0	1,904	12/01/2046	1.A
3140J9-Q3-8	FNMA POOL NO BM4973 3.500% 05/01/43		03/01/2022	Paydown		433,498	433,498	441,423	441,082	0	(7,584)	0	(7,584)	0	433,498	0	0	0	2,518	05/01/2043	1.A
3140JA-M9-6	FNMA POOL NO BM5783 3.500% 04/01/47		03/01/2022	Paydown		229,431	229,431	233,303	233,207	0	(3,776)	0	(3,776)	0	229,431	0	0	0	1,233	04/01/2047	1.A
3140JA-QA-9	FNMA POOL NO BM5848 4.000% 10/01/48		03/01/2022	Paydown		1,922,641	1,922,641	1,999,697	1,997,464	0	(74,822)	0	(74,822)	0	1,922,641	0	0	0	11,499	10/01/2048	1.A
3140Q8-KK-0	FNMA POOL NO CA1197 4.000% 02/01/48		03/01/2022	Paydown		674,639	674,639	702,856	702,005	0	(27,366)	0	(27,366)	0	674,639	0	0	0	3,847	02/01/2048	1.A
3140X4-NW-2	FNMA POOL NO FM1001 3.000% 12/01/47		03/01/2022	Paydown		480,906	480,906	496,611	496,156	0	(15,250)	0	(15,250)	0	480,906	0	0	0	3,105	12/01/2047	1.A FE
3140X4-SJ-6	FNMA POOL NO FM1001 3.500% 12/01/47		03/01/2022	Paydown		308,103	308,103	324,567	324,103	0	(16,000)	0	(16,000)	0	308,103	0	0	0	1,730	12/01/2047	1.A FE
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		03/01/2022	Paydown		2,316	2,316	2,316	2,315	0	1	0	1	0	2,316	0	0	0	23	04/01/2036	1.A
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		03/01/2022	Paydown		756	756	773	770	0	(14)	0	(14)	0	756	0	0	0	8	04/01/2036	1.A
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		03/01/2022	Paydown		4,156	4,156	4,125	4,127	0	29	0	29	0	4,156	0	0	0	36	06/01/2036	1.A
31410F-5M-3	FNMA POOL NO 888352 5.500% 05/01/37		03/01/2022	Paydown		4,412	4,412	4,959	4,902	0	(490)	0	(490)	0	4,412	0	0	0	36	05/01/2037	1.A
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		03/01/2022	Paydown		9,160	9,160	9,259	9,246	0	(86)	0	(86)	0	9,160	0	0	0	84	02/01/2037	1.A
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		03/01/2022	Paydown		10,834	10,834	11,041	10,998	0	(164)	0	(164)	0	10,834	0	0	0	100	10/01/2034	1.A
31410G-ML-4	FNMA POOL NO 888763 1.528% 10/01/37		03/01/2022	Paydown		12,574	12,574	13,465	13,358	0	(784)	0	(784)	0	12,574	0	0	0	32	10/01/2037	1.A
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		03/01/2022	Paydown		8,228	8,228	8,680	8,286	0	(58)	0	(58)	0	8,228	0	0	0	67	01/01/2023	1.A
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		03/01/2022	Paydown		135,578	135,578	135,704	135,642	0	(64)	0	(64)	0	135,578	0	0	0	1,343	05/01/2038	1.A
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		03/01/2022	Paydown		128,041	128,041	125,300	125,508	0	2,533	0	2,533	0	128,041	0	0	0	1,180	06/01/2038	1.A
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		03/01/2022	Paydown		81,822	81,822	82,270	82,158	0	(335)	0	(335)	0	81,822	0	0	0	585	12/01/2035	1.A
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		03/01/2022	Paydown		909	909	1,007	994	0	(85)	0	(85)	0	909	0	0	0	9	08/01/2036	1.A
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		02/01/2022	Paydown		4,870	4,870	5,305	4,877	0	(6)	0	(6)	0	4,870	0	0	0	30	03/01/2022	1.A
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		03/01/2022	Maturity		899	899	979	900	0	(1)	0	(1)	0	899	0	0	0	12	03/01/2022	1.A
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		03/01/2022	Paydown		1,289	1,289	1,343	1,335	0	(47)	0	(47)	0	1,289	0	0	0	13	11/01/2036	1.A
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		03/01/2022	Paydown		685	685	680	680	0	5	0	5	0	685	0	0	0	7	09/01/2036	1.A
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		03/01/2022	Paydown		5,441	5,441	5,955	5,884	0	(442)	0	(442)	0	5,441	0	0	0	50	02/01/2037	1.A
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		03/01/2022	Paydown		969	969	1,008	1,003	0	(34)	0	(34)	0	969	0	0	0	10	03/01/2037	1.A
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		03/01/2022	Paydown		882	882	869	870	0	12	0	12	0	882	0	0	0	9	04/01/2037	1.A
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		03/01/2022	Paydown		18,032	18,032	19,340	18,423	0	(391)	0	(391)	0	18,032	0	0	0	135	04/01/2024	1.A
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		03/01/2022	Paydown		24,816	24,816	26,357	25,330	0	(514)	0	(514)	0	24,816	0	0	0	166	02/01/2025	1.A
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		03/01/2022	Paydown		21,119	21,119	21,637	21,568	0	(449)	0	(449)	0	21,119	0	0	0	143	12/01/2039	1.A
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		03/01/2022	Paydown		62	62	71	71	0	(8)	0	(8)	0	62	0	0	0	1	10/01/2037	1.A
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		03/01/2022	Paydown		3,266	3,266	3,403	3,385	0	(119)	0	(119)	0	3,266	0	0	0	33	06/01/2038	1.A
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		03/01/2022	Paydown		2,330	2,330	2,259	2,302	0	28	0	28	0	2,330	0	0	0	19	09/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		03/01/2022	Paydown		77,093	77,093	81,881	79,056	0	(1,963)	0	(1,963)	0	77,093	0	0	0	551	05/01/2025	1.A
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		03/01/2022	Paydown		18,850	18,850	20,272	18,950	0	(100)	0	(100)	0	18,850	0	0	0	179	07/01/2022	1.A
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		03/01/2022	Paydown		8,953	8,953	9,629	9,008	0	(54)	0	(54)	0	8,953	0	0	0	74	07/01/2022	1.A
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		03/01/2022	Paydown		14,741	14,741	15,853	14,820	0	(79)	0	(79)	0	14,741	0	0	0	144	07/01/2022	1.A
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		03/01/2022	Paydown		2,168	2,168	2,361	2,183	0	(15)	0	(15)	0	2,168	0	0	0	20	07/01/2022	1.A
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		03/01/2022	Paydown		146,907	146,907	162,843	160,655	0	(13,749)	0	(13,749)	0	146,907	0	0	0	2,185	08/01/2037	1.A
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		03/01/2022	Paydown		18,440	18,440	19,831	18,533	0	(93)	0	(93)	0	18,440	0	0	0	196	07/01/2022	1.A
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		03/01/2022	Paydown		8,014	8,014	8,618	8,055	0	(42)	0	(42)	0	8,014	0	0	0	80	07/01/2022	1.A
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		03/01/2022	Paydown		583	583	647	642	0	(58)	0	(58)	0	583	0	0	0	6	10/01/2037	1.A
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		03/01/2022	Paydown		13,221	13,221	14,202	13,403	0	(182)	0	(182)	0	13,221	0	0	0	114	05/01/2023	1.A
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		03/01/2022	Paydown		9,845	9,845	10,717	9,943	0	(99)	0	(99)	0	9,845	0	0	0	91	02/01/2023	1.A
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		03/01/2022	Paydown		4,449	4,449	4,845	4,497	0	(48)	0	(48)	0	4,449	0	0	0	41	11/01/2022	1.A
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		03/01/2022	Paydown		4,638	4,638	5,096	5,026	0	(388)	0	(388)	0	4,638	0	0	0	43	03/01/2038	1.A
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		03/01/2022	Paydown		3,972	3,972	3,882	3,889	0	84	0	84	0	3,972	0	0	0	29	06/01/2038	1.A
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		03/01/2022	Paydown		1,681	1,681	1,630	1,660	0	21	0	21	0	1,681	0	0	0	14	09/01/2023	1.A
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		03/01/2022	Paydown		8,297	8,297	8,641	8,596	0	(299)	0	(299)	0	8,297	0	0	0	83	01/01/2038	1.A
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		03/01/2022	Paydown		13,006	13,006	14,166	13,143	0	(137)	0	(137)	0	13,006	0	0	0	109	12/01/2022	1.A
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		03/01/2022	Paydown		17,110	17,110	18,626	17,354	0	(245)	0	(245)	0	17,110	0	0	0	153	02/01/2023	1.A
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		03/01/2022	Paydown		922	922	901	903	0	20	0	20	0	922	0	0	0	8	11/01/2038	1.A
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		03/01/2022	Paydown		31,424	31,424	33,104	32,907	0	(1,482)	0	(1,482)	0	31,424	0	0	0	545	02/01/2038	1.A
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		03/01/2022	Paydown		5,150	5,150	5,626	5,245	0	(96)	0	(96)	0	5,150	0	0	0	39	04/01/2023	1.A
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		03/01/2022	Paydown		3,673	3,673	3,729	3,674	0	(1)	0	(1)	0	3,673	0	0	0	32	08/01/2023	1.A
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		03/01/2022	Paydown		14,991	14,991	16,231	15,245	0	(254)	0	(254)	0	14,991	0	0	0	110	04/01/2023	1.A
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		03/01/2022	Paydown		3,368	3,368	3,509	3,489	0	(122)	0	(122)	0	3,368	0	0	0	34	06/01/2038	1.A
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		03/01/2022	Paydown		8,670	8,670	9,314	8,789	0	(118)	0	(118)	0	8,670	0	0	0	66	04/01/2023	1.A
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		03/01/2022	Paydown		10,554	10,554	11,337	10,701	0	(147)	0	(147)	0	10,554	0	0	0	77	04/01/2023	1.A
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		03/01/2022	Paydown		10,395	10,395	10,078	10,293	0	101	0	101	0	10,395	0	0	0	87	07/01/2023	1.A
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		03/01/2022	Paydown		20,970	20,970	22,705	21,378	0	(407)	0	(407)	0	20,970	0	0	0	166	05/01/2023	1.A
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		03/01/2022	Paydown		4,836	4,836	4,689	4,781	0	55	0	55	0	4,836	0	0	0	40	09/01/2023	1.A
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		03/01/2022	Paydown		4,781	4,781	4,635	4,729	0	52	0	52	0	4,781	0	0	0	40	10/01/2023	1.A
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		03/01/2022	Paydown		21,858	21,858	23,795	22,313	0	(455)	0	(455)	0	21,858	0	0	0	199	08/01/2023	1.A
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		03/01/2022	Paydown		38,505	38,505	41,917	39,335	0	(829)	0	(829)	0	38,505	0	0	0	330	08/01/2023	1.A
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		03/01/2022	Paydown		2,503	2,503	2,726	2,570	0	(67)	0	(67)	0	2,503	0	0	0	19	01/01/2024	1.A
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		03/01/2022	Paydown		20,926	20,926	21,802	21,710	0	(784)	0	(784)	0	20,926	0	0	0	313	12/01/2038	1.A
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		03/01/2022	Paydown		8,233	8,233	8,830	8,414	0	(181)	0	(181)	0	8,233	0	0	0	61	02/01/2024	1.A
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		03/01/2022	Paydown		3,987	3,987	4,381	4,327	0	(340)	0	(340)	0	3,987	0	0	0	33	02/01/2039	1.A
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		03/01/2022	Paydown		1,079	1,079	1,175	1,116	0	(37)	0	(37)	0	1,079	0	0	0	8	04/01/2024	1.A
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		03/01/2022	Paydown		3,108	3,108	3,385	3,202	0	(94)	0	(94)	0	3,108	0	0	0	23	04/01/2024	1.A
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		03/01/2022	Paydown		24,746	24,746	25,064	25,011	0	(265)	0	(265)	0	24,746	0	0	0	178	07/01/2039	1.A
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		03/01/2022	Paydown		319,802	319,802	321,601	321,266	0	(1,464)	0	(1,464)	0	319,802	0	0	0	2,105	02/01/2041	1.A
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		03/01/2022	Paydown		204,209	204,209	206,090	205,788	0	(1,579)	0	(1,579)	0	204,209	0	0	0	1,351	02/01/2041	1.A
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		03/01/2022	Paydown		86,201	86,201	91,530	91,020	0	(4,819)	0	(4,819)	0	86,201	0	0	0	413	08/01/2042	1.A
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		03/01/2022	Paydown		89,932	89,932	95,187	94,600	0	(4,669)	0	(4,669)	0	89,932	0	0	0	418	09/01/2042	1.A
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		03/01/2022	Paydown		43,083	43,083	45,318	45,080	0	(1,997)	0	(1,997)	0	43,083	0	0	0	174	09/01/2042	1.A
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		03/01/2022	Paydown		60,111	60,111	58,833	58,947	0	1,164	0	1,164	0	60,111	0	0	0	248	04/01/2043	1.A
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		03/01/2022	Paydown		59,529	59,529	60,973	60,789	0	(1,260)	0	(1,260)	0	59,529	0	0	0	321	05/01/2043	1.A
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		03/01/2022	Paydown		27,175	27,175	27,914	27,822	0	(646)	0	(646)	0	27,175	0	0	0	151	06/01/2043	1.A
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		03/01/2022	Paydown		9,266	9,266	10,029	9,903	0	(637)	0	(637)	0	9,266	0	0	0	70	09/01/2039	1.A
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		03/01/2022	Paydown		1,844	1,844	1,995	1,981	0	(137)	0	(137)	0	1,844	0	0	0	14	11/01/2039	1.A
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		03/01/2022	Paydown		8,150	8,150	8,663	8,351	0	(201)	0	(201)	0	8,150	0	0	0	53	01/01/2025	1.A
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		03/01/2022	Paydown		48,359	48,359	50,044	49,855	0	(1,496)	0	(1,496)	0	48,359	0	0	0	222	09/01/2042	1.A
31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46		03/01/2022	Paydown		117,169	117,169	121,398	121,214	0	(4,045)	0	(4,045)	0	117,169	0	0	0	536	10/01/2046	1.A
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		03/01/2022	Paydown		26,892	26,892	28,562	27,511	0	(619)	0	(619)	0	26,892	0	0	0	177	05/01/2025	1.A
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		03/01/2022	Paydown		21,367	21,367	22,694	21,866	0	(500)	0	(500)	0	21,367	0	0	0	143	06/01/2025	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		03/01/2022	Paydown		175,853	175,853	190,681	188,542	0	(12,689)	0	(12,689)	0	175,853	0	0	0	1,601	04/01/2040	1.A
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		03/01/2022	Paydown		7,035	7,035	7,472	7,233	0	(198)	0	(198)	0	7,035	0	0	0	45	04/01/2025	1.A
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		03/01/2022	Paydown		90,129	90,129	97,728	96,974	0	(6,846)	0	(6,846)	0	90,129	0	0	0	674	05/01/2040	1.A
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		03/01/2022	Paydown		5,284	5,284	5,729	5,682	0	(398)	0	(398)	0	5,284	0	0	0	40	08/01/2040	1.A
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		03/01/2022	Paydown		165,047	165,047	166,130	165,943	0	(896)	0	(896)	0	165,047	0	0	0	1,115	02/01/2041	1.A
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		03/01/2022	Paydown		7,824	7,824	8,484	8,378	0	(554)	0	(554)	0	7,824	0	0	0	59	09/01/2040	1.A
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		03/01/2022	Paydown		130,600	130,600	141,176	139,751	0	(9,151)	0	(9,151)	0	130,600	0	0	0	449	09/01/2040	1.A
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		03/01/2022	Paydown		76,527	76,527	82,980	82,259	0	(5,732)	0	(5,732)	0	76,527	0	0	0	528	11/01/2040	1.A
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1 4.657% 11		03/25/2022	Paydown		360,230	360,230	380,054	378,504	0	(18,274)	0	(18,274)	0	360,230	0	0	0	1,893	11/25/2055	1.A FE
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1 CMBS 4.31		03/25/2022	Paydown		392,194	392,194	413,375	411,803	0	(19,609)	0	(19,609)	0	392,194	0	0	0	2,681	10/25/2052	1.B
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO 4.440		03/25/2022	Paydown		982,051	982,051	1,021,000	1,015,774	0	(33,723)	0	(33,723)	0	982,051	0	0	0	8,210	11/25/2052	1.B
35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58		03/01/2022	Paydown		2,224,450	2,224,450	2,258,535	2,235,279	0	(10,829)	0	(10,829)	0	2,224,450	0	0	0	12,806	08/25/2058	1.B FE
35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59		03/01/2022	Paydown		1,895,129	1,895,129	1,973,676	1,971,651	0	(76,522)	0	(76,522)	0	1,895,129	0	0	0	7,842	08/25/2059	1.B FE
658262-FX-3	NORTH CAROLINA STATE EDUCATION Corp Muni		01/25/2022	Paydown		485,051	485,051	472,357	478,671	0	6,380	0	6,380	0	485,051	0	0	0	1,269	07/25/2041	1.B FE
663903-KL-5	NORTHEAST OHIO REGIONAL SEWER CORPORATE		01/05/2022	Taxable Exchange		11,136,464	11,125,000	11,137,592	11,136,212	0	252	0	252	0	11,136,464	0	0	0	35,847	11/15/2049	1.B FE
				Redemption 100.0000																	
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		03/01/2022			41,312	41,312	41,312	41,312	0	0	0	0	0	41,312	0	0	0	355	09/01/2027	1.B FE
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		01/15/2022	Various		116,520	116,520	116,520	116,520	0	0	0	0	0	116,520	0	0	0	328	10/15/2035	1.A Z
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		03/15/2022	Various		234,025	234,025	234,025	234,025	0	0	0	0	0	234,025	0	0	0	1,648	10/15/2035	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues						58,751,045	58,689,441	59,466,141	59,552,020	0	(806,112)	0	(806,112)	0	58,745,906	0	(45,001)	(45,001)	307,498	XXX	XXX
				Redemption 100.0000																	
00023*-BE-2	AAA Cooper Transportation Senior Note		01/15/2022			350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,850	01/15/2026	3.B YE
00023*-BF-9	AAA Cooper Transportation Senior Unsecur		01/15/2022	Various		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	14,464	01/15/2028	3.B YE
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2 1.		03/25/2022	Various		18,940	17,836	13,976	13,976	0	0	0	0	0	13,975	0	4,965	4,965	0	06/25/2029	1.D FM
00111@-AA-2	Aes Hawaii, Inc. Senior Note 6.870% 06		03/31/2022	Various		196,364	196,364	178,265	194,264	0	2,099	0	2,099	0	196,364	0	0	0	3,373	06/30/2022	5.C
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		03/31/2022	Various		160,358	160,358	103,324	127,558	0	32,800	0	32,800	0	160,358	0	0	0	1,571	09/30/2028	2.C
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		03/31/2022	Various		24,297	24,297	17,344	21,015	0	3,282	0	3,282	0	24,297	0	0	0	260	09/30/2028	2.C
				Redemption 100.0000																	
00176@-AA-4	AMF Florence, LLC Debt in a Project 3.		03/31/2022			126,290	126,290	126,290	126,290	0	0	0	0	0	126,290	0	0	0	1,013	12/31/2035	2.C PL
				Redemption 100.0000																	
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL 4.0		03/31/2022			42,270	42,270	42,270	42,270	0	0	0	0	0	42,270	0	0	0	289	06/30/2039	1.E
				Redemption 100.0000																	
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL 4.0		03/31/2022			46,612	46,612	46,612	46,612	0	0	0	0	0	46,612	0	0	0	318	08/31/2039	1.E
				Redemption 100.0000																	
00195#-AA-9	Amazon (Toledo OH) CTL 3.570% 10/31/40		02/28/2022			143,628	143,628	143,628	143,628	0	0	0	0	0	143,628	0	0	0	641	10/31/2040	1.C
				Redemption 100.0000																	
00195#-AA-9	Amazon (Toledo OH) CTL 3.570% 10/31/40		03/31/2022			72,134	72,134	72,134	72,134	0	0	0	0	0	72,134	0	0	0	644	10/31/2040	1.E
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED 1.7		03/15/2022	Paydown		1,063,326	1,063,326	1,063,235	1,063,279	0	47	0	47	0	1,063,326	0	0	0	3,113	08/15/2028	1.A FE
				Redemption 100.0000																	
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL 4.0		03/31/2022			43,594	43,594	43,594	43,594	0	0	0	0	0	43,594	0	0	0	298	09/30/2039	1.E
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER 0.717		03/25/2022	Paydown		95,595	95,595	11,302	11,748	0	83,846	0	83,846	0	95,595	0	0	0	53	10/25/2036	1.D FM
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2 2.257%		03/25/2022	Paydown		16,404	4,982	1,426	94	0	16,309	0	16,309	0	16,404	0	0	0	109	06/25/2032	1.D FM
004427-BN-9	ACE SECURITIES CORP ABS FLOATER 2.707%		03/25/2022	Paydown		13,885	13,885	12,432	13,231	0	654	0	654	0	13,885	0	0	0	59	12/25/2033	1.D FM
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER 0.797%		03/25/2022	Low Book Value		19,081	18,681	5,278	10,161	0	236	0	236	0	10,396	0	8,685	8,685	0	06/25/2037	1.D FM
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER 0.897%		03/25/2022	Low Book Value		29,112	28,374	103	110	0	81	0	81	0	191	0	28,921	28,921	0	06/25/2037	1.D FM
00688J-AB-3	ADIENT US LLC CORPORATE 9.000% 04/15/2		02/10/2022	Tender (Corp Action)		1,588,125	1,500,000	1,590,000	0	0	(5,098)	0	(5,098)	0	1,584,902	0	(71,777)	(71,777)	118,125	04/15/2025	3.C FE
008016-A#-4	The Aerospace Corporation Senior Secured		03/08/2022	Various		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	1,488	04/08/2033	2.B
				Redemption 100.0000																	
008016-A*-8	The Aerospace Corporation Senior Secured		03/03/2022			261,440	261,440	261,440	261,440	0	0	0	0	0	261,440	0	0	0	2,837	07/03/2030	2.B
				Redemption 100.0000																	
008016-B*-7	The Aerospace Corporation Senior Secured		03/02/2022			62,625	62,625	62,625	62,625	0	0	0	0	0	62,625	0	0	0	407	04/04/2033	2.B
				Redemption 100.0000																	
008016-C*-6	The Aerospace Corporation Senior Note		03/02/2022			53,062	53,062	55,175	55,122	0	(2,060)	0	(2,060)	0	53,062	0	0	0	310	04/04/2033	2.B
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		03/22/2022	Various		216,263	216,263	216,263	216,263	0	0	0	0	0	216,263	0	0	0	6,218	03/22/2035	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		03/22/2022	Various		167,894	167,894	184,892	184,599	0	(16,705)	0	(16,705)	0	167,894	0	0	0	5,666	03/22/2035	3.A FE
				Redemption 100.0000																	
01449*-AB-3	Alexander & Baldwin, LLC Senior Note 5		01/25/2022			4,009,500	4,009,500	4,009,500	4,009,500	0	0	0	0	0	4,009,500	0	0	0	111,264	01/25/2026	2.C
				Redemption 100.0000																	
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		01/10/2022			292,624	292,624	292,624	292,624	0	0	0	0	0	292,624	0	0	0	5,267	01/10/2033	2.A
02008Q-AC-4	ALLY AUTO ASSET BACKED 2.230% 01/16/24		03/15/2022	Paydown		1,602,755	1,602,755	1,602,621	1,602,690	0	65	0	65	0	1,602,755	0	0	0	5,866	01/16/2024	1.A FE
				Redemption 100.0000																	
02112#-AF-4	Alsco Inc. Senior Unsecured Note 3.350		01/15/2022			1,669,400	1,669,400	1,669,400	1,669,400	0	0	0	0	0	1,669,400	0	0	0	13,981	01/15/2025	1.G
02112#-AG-2	Alsco Inc. Senior Unsecured Note 3.250		01/17/2022	Various		2,852,941	2,852,941	2,852,941	2,852,941	0	0	0	0	0	2,852,941	0	0	0	23,180	04/17/2025	1.G
				Redemption 100.0000																	
02112#-AH-0	Alsco Inc. Senior Unsecured Note 3.550		03/15/2022			4,716,595	4,716,595	4,859,792	4,828,897	0	(112,302)	0	(112,302)	0	4,716,595	0	0	0	83,720	03/15/2024	1.G
				Redemption 100.0000																	
02133@-AA-2	Alta Realty Investments LLC Senior Secur		01/31/2022			85,312	85,312	85,312	85,312	0	0	0	0	0	85,312	0	0	0	1,493	01/31/2031	3.A
				Citigroup Capital																	
023135-BZ-8	Amazon.com, Inc. CORPORATE 2.100% 05/1		02/08/2022	Markets Inc		7,084,834	7,400,000	7,398,668	7,398,664	0	(8)	0	(8)	0	7,398,656	0	(313,822)	(313,822)	37,987	05/12/2031	1.D FE
				JANE STREET EXECUTION																	
02361D-AV-2	AMEREN ILLINOIS CO CORPORATE 1.550% 11		01/28/2022	SERVICES		458,460	500,000	497,885	498,100	0	16	0	16	0	498,115	0	(39,655)	(39,655)	1,636	11/15/2030	1.F FE
025880-AB-4	AMERICAN EXPRESS CARDS ASSET BACKED 2.		03/15/2022	Paydown		18,500,000	18,500,000	18,846,875	18,526,505	0	(26,505)	0	(26,505)	0	18,500,000	0	0	0	132,737	10/15/2024	1.A FE
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		03/25/2022	Paydown		39,787	39,787	40,184	39,868	0	(82)	0	(82)	0	39,787	0	0	0	149	08/25/2032	1.D FM
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		03/25/2022	Paydown		15,036	15,036	15,125	15,093	0	(57)	0	(57)	0	15,036	0	0	0	75	08/25/2032	1.D FM
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		03/25/2022	Paydown		206,559	206,559	141,788	142,832	0	63,728	0	63,728	0	206,559	0	0	0	1,266	02/25/2033	1.D FM
				Redemption 100.0000																	
03085*-AB-8	AmeriTex Pipe & Products, LLC Sr. Secure		03/31/2022			14,921	14,921	14,921	14,921	0	0	0	0	0	14,921	0	0	0	289	11/04/2024	2.A PL
03085*-AC-6	AmeriTex Pipe & Products, LLC Revolver		03/07/2022	Call 100.0000		5,178,811	5,178,811	5,178,811	4,001,808	0	0	0	0	0	5,178,811	0	0	0	29,859	11/04/2024	2.A PL
				Morgan Stanley & Co, Inc																	
031162-BZ-2	AMGEN INC CORPORATE 4.400% 05/01/45		03/14/2022			5,083,250	5,000,000	5,879,800	5,838,278	0	(5,102)	0	(5,102)	0	5,833,176	0	(749,926)	(749,926)	82,500	05/01/2045	2.A FE
031162-CS-7	AMGEN INC CORPORATE 3.375% 02/21/50		02/14/2022	Various		17,010,330	18,000,000	18,652,160	8,545,208	0	(588)	0	(588)	0	18,641,521	0	(1,631,191)	(1,631,191)	281,063	02/21/2050	2.A FE
031162-CZ-1	AMGEN INC CORPORATE 2.000% 01/15/32		02/17/2022	Various		8,197,350	9,100,000	9,038,848	9,040,853	0	682	0	682	0	9,041,534	0	(844,184)	(844,184)	96,872	01/15/2032	2.A FE
031162-DC-1	AMGEN INC CORPORATE 3.000% 01/15/52		01/25/2022	RBC Capital Markets		9,168,800	10,000,000	10,039,300	10,039,038	0	(72)	0	(72)	0	10,038,966	0	(870,166)	(870,166)	140,000	01/15/2052	2.A FE
037389-BE-2	AON CORP CORPORATE 2.800% 05/15/30		02/01/2022	Various		1,102,390	1,100,000	1,195,403	1,185,365	0	(867)	0	(867)	0	1,184,498	0	(82,108)	(82,108)	6,654	05/15/2030	2.A FE
037833-CJ-7	APPLE INC CORPORATE 3.350% 02/09/27		02/16/2022	Various		3,155,906	3,000,000	3,302,340	3,263,820	0	(6,035)	0	(6,035)	0	3,257,785	0	(101,879)	(101,879)	51,236	02/09/2027	1.B FE
				Toronto Dominion																	
037833-CR-9	APPLE INC CORPORATE 3.200% 05/11/27		01/11/2022	Securities		10,607,521	9,956,000	11,325,414	11,044,044	0	(6,928)	0	(6,928)	0	11,037,117	0	(429,596)	(429,596)	54,869	05/11/2027	1.B FE
037833-DP-2	APPLE INC CORPORATE 2.200% 09/11/29		01/06/2022	RBC Capital Markets		3,936,036	3,900,000	4,090,749	4,080,661	0	(571)	0	(571)	0	4,080,091	0	(144,055)	(144,055)	28,362	09/11/2029	1.B FE
037833-EC-0	APPLE INC CORPORATE 1.200% 02/08/28		02/14/2022	WELLS FARGO SEC LLC		7,970,263	8,545,000	8,505,180	8,509,950	0	710	0	710	0	8,510,660	0	(540,397)	(540,397)	53,549	02/08/2028	1.B FE
037833-EK-2	APPLE INC CORPORATE 2.700% 08/05/51		02/10/2022	Barclays Capital Inc		8,909,400	10,000,000	9,401,900	0	0	672	0	672	0	9,402,572	0	(493,172)	(493,172)	141,750	08/05/2051	1.B FE
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER 2.9		03/25/2022	Paydown		7,942	7,942	7,650	6,231	0	1,711	0	1,711	0	7,942	0	0	0	41	01/25/2034	1.D FM
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED 3.2		03/15/2022	Paydown		348,460	348,460	348,451	348,427	0	33	0	33	0	348,460	0	0	0	1,844	08/16/2027	1.A FE
				Redemption 100.0000																	
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL 3.1		03/15/2022			2,265	2,265	2,265	2,265	0	0	0	0	0	2,265	0	0	0	17	02/15/2037	1.C
				Redemption 100.0000																	
04472*-AJ-0	Ashley Furniture Industries, L Series D		03/30/2022			595,135	595,135	595,135	595,135	0	0	0	0	0	595,135	0	0	0	7,484	06/30/2025	2.B
				Redemption 100.0000																	
04472*-AK-7	Ashley Furniture Industries, L Senior No		01/17/2022			82,888	82,888	82,888	82,888	0	0	0	0	0	82,888	0	0	0	740	10/17/2034	2.B
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		03/25/2022	Paydown		47,101	47,101	41,167	42,730	0	4,371	0	4,371	0	47,101	0	0	0	159	11/25/2033	1.D FM
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1		03/25/2022	Paydown		32,664	32,664	9,270	7,982	0	24,682	0	24,682	0	32,664	0	0	0	116	03/25/2032	1.D FM
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		03/25/2022	Paydown		62,944	62,944	43,782	27,649	0	35,295	0	35,295	0	62,944	0	0	0	23	11/25/2036	1.D FM
				Redemption 100.0000																	
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure		01/31/2022			224,367	224,367	224,367	224,367	0	0	0	0	0	224,367	0	0	0	1,851	05/02/2050	1.D
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS 2.		03/01/2022	Paydown		1,660,124	1,606,575	1,654,759	1,615,914	0	(9,339)	0	(9,339)	0	1,606,575	0	0	0	12,612	05/15/2049	1.A FM
				Mizuho Securities USA,																	
04636N-AB-9	ASTRAZENECA PLC CORPORATE 2.250% 05/28		01/18/2022	Inc.		1,701,459	1,740,000	1,737,825	1,737,924	0	4	0	4	0	1,737,928	0	(36,469)	(36,469)	5,655	05/28/2031	1.G FE
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		03/31/2022	Various		899,056	899,056	899,470	899,281	0	(225)	0	(225)	0	899,056	0	0	0	5,850	03/31/2027	2.B
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO 3.0		03/01/2022	Paydown		499,641	499,641	498,924	0	0	717	0	717	0	499,641	0	0	0	2,466	02/25/2061	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05565E-AH-8	BMW US CAP CORP LLC CORPORATE 2.800% 0		02/16/2022	Barclays Capital Inc		7,134,470	7,000,000	7,472,780	7,406,153	0	(12,827)	0	(12,827)	0	7,393,325	0	(258,855)	(258,855)	69,144	04/11/2026	1.F FE
				Redemption 100.0000																	
05825#-AL-2	Baldwin Richardson Foods Senior Secured		01/01/2022			0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2021	3.C Z
				Redemption 100.0000																	
05825#-AM-0	Baldwin Richardson Foods Senior Secured		03/26/2022			250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,594	06/26/2024	3.C
				Redemption 100.0000																	
05825#-AN-8	Baldwin Richardson Foods Senior Secured		02/09/2022			382,353	382,353	382,353	382,353	0	0	0	0	0	382,353	0	0	0	5,783	11/12/2024	3.C
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO 6.0		03/25/2022	Low Book Value		1,757	1,355	131	0	0	0	0	0	0	0	0	1,757	1,757	0	06/25/2046	1.D FM
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		03/01/2022	Paydown		31,845	31,845	15,164	17,832	0	14,013	0	14,013	0	31,845	0	0	0	184	09/20/2034	1.D FM
06051G-EM-7	BANK OF AMERICA CORP CORPORATE 5.700%		01/24/2022	Maturity		930,000	930,000	1,052,481	931,298	0	(1,298)	0	(1,298)	0	930,000	0	0	0	26,505	01/24/2022	1.G FE
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS 3.441		01/01/2022	Paydown		392,139	392,139	396,033	393,406	0	(1,267)	0	(1,267)	0	392,139	0	0	0	1,124	09/15/2048	1.A FM
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS 2.		03/01/2022	Paydown		320,489	302,391	305,399	303,619	0	(1,228)	0	(1,228)	0	302,391	0	0	0	2,572	07/15/2049	1.A FM
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/12/2022	Various		2,782,439	2,609,000	2,974,991	2,900,045	0	(1,576)	0	(1,576)	0	2,898,469	0	(116,030)	(116,030)	13,010	05/16/2027	1.F FE
				JANE STREET EXECUTION																	
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/28/2022	SERVICES		4,683,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(316,800)	(316,800)	46,000	07/28/2031	1.E FE
06541F-AX-7	BANK 2017-BNK4 CMBS 3.100% 05/15/50		02/01/2022	Paydown		5,627,617	5,627,617	5,729,617	5,626,875	0	741	0	741	0	5,627,617	0	0	0	14,729	05/15/2050	1.A FM
				JP Morgan Securities,																	
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP 5.7		03/29/2022	Inc		6,285,089	5,175,000	7,234,133	7,122,113	0	(15,066)	0	(15,066)	0	7,107,047	0	(821,958)	(821,958)	120,624	05/01/2043	2.B FE
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		01/28/2022	Key Capital Markets		145,243	155,000	155,000	155,000	0	0	0	0	0	155,000	0	(9,757)	(9,757)	581	11/15/2030	1.D FE
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		03/25/2022	Paydown		3,148	3,148	3,161	3,150	0	(2)	0	(2)	0	3,148	0	0	0	7	10/25/2032	1.D FM
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		03/31/2022	Various		89,323	89,323	96,982	96,503	0	(7,180)	0	(7,180)	0	89,323	0	0	0	1,092	10/08/2025	2.C PL
				Redemption 100.0000																	
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		01/28/2022			2,985	2,985	2,985	2,985	0	0	0	0	0	2,985	0	0	0	16	01/28/2022	1.A FE
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS 3.		03/01/2022	Paydown		118,205	118,205	125,666	121,322	0	(3,117)	0	(3,117)	0	118,205	0	0	0	791	04/10/2051	1.A FM
09068#-AA-4	Biotrial, USA, Inc. Debt 7.500% 07/25/		03/25/2022	Various		137,745	137,745	137,856	137,764	0	(18)	0	(18)	0	137,745	0	0	0	1,705	07/25/2022	5.B GI
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		03/31/2022	Various		669,975	669,975	669,975	669,975	0	0	0	0	0	669,975	0	0	0	8,584	03/31/2032	2.C PL
				Credit Suisse First																	
09247X-AN-1	BLACKROCK INC CORPORATE 3.200% 03/15/2		01/12/2022	Boston Cor		7,342,618	6,889,000	7,798,928	7,602,602	0	(4,535)	0	(4,535)	0	7,598,067	0	(255,449)	(255,449)	72,436	03/15/2027	1.D FE
09247X-AS-0	BLACKROCK INC CORPORATE 2.100% 02/25/3		03/25/2022	WELLS FARGO SEC LLC		8,897,900	10,000,000	9,996,500	9,996,484	0	(83)	0	(83)	0	9,996,401	0	(1,098,501)	(1,098,501)	63,583	02/25/2032	1.D FE
101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE 4.700		03/17/2022	Various		29,645,960	27,015,000	31,765,462	14,391,133	0	(17,082)	0	(17,082)	0	31,702,284	0	(2,705,464)	(2,705,464)	1,183,449	03/01/2049	2.B FE
				Redemption 100.0000																	
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2022			1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	21,002	01/17/2024	2.C
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO 2.7		03/01/2022	Paydown		294,041	294,041	298,062	0	0	(4,022)	0	(4,022)	0	294,041	0	0	0	1,087	09/25/2061	1.A FE
110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE 4.25		03/28/2022	RBC Capital Markets		2,440,969	2,279,000	2,637,145	0	0	(1,231)	0	(1,231)	0	2,635,914	0	(194,945)	(194,945)	41,433	10/26/2049	1.F FE
110122-DL-9	BRISTOL MYERS SQUIBB CO CORPORATE 4.55		03/11/2022	Various		45,454,793	40,000,000	52,001,243	51,568,031	0	(59,967)	0	(59,967)	0	51,508,063	0	(6,500,870)	(6,500,870)	1,287,568	02/20/2048	1.F FE
110122-DS-4	BRISTOL MYERS SQUIBB CO CORPORATE 2.55		02/01/2022	WELLS FARGO SEC LLC		4,396,750	5,000,000	4,985,400	4,985,693	0	9	0	9	0	4,985,702	0	(588,952)	(588,952)	28,333	11/13/2050	1.F FE
11135F-BA-8	BROADCOM INC CORPORATE 4.750% 04/15/29		03/31/2022	RBC Capital Markets		3,831,442	3,650,000	4,143,553	4,101,551	0	(14,956)	0	(14,956)	0	4,086,595	0	(255,153)	(255,153)	81,390	04/15/2029	2.C FE
				Redemption 100.0000																	
114474-B*-9	Brookshire Grocery Company Senior Note		03/01/2022			131,994	131,994	131,994	131,994	0	0	0	0	0	131,994	0	0	0	1,333	11/01/2026	3.B
				Redemption 100.0000																	
114474-D#-3	Brookshire Grocery Company Senior Note		03/01/2022			16,881	16,881	16,881	16,881	0	0	0	0	0	16,881	0	0	0	159	11/01/2028	3.B
114474-D*-7	Brookshire Grocery Company Senior Note		03/01/2022	Various		110,560	110,560	111,840	111,773	0	(1,213)	0	(1,213)	0	110,560	0	0	0	969	11/29/2027	3.B
				Redemption 100.0000																	
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		01/01/2022			252,509	252,509	288,907	285,499	0	(32,990)	0	(32,990)	0	252,509	0	0	0	5,143	01/01/2026	2.A
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		03/25/2022	Paydown		2,192	2,192	1,927	1,740	0	452	0	452	0	2,192	0	0	0	8	01/25/2033	1.D FM
				Redemption 100.0000																	
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		03/10/2022			651,786	651,786	658,563	652,422	0	(637)	0	(637)	0	651,786	0	0	0	5,160	07/11/2022	1.F FE
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		03/25/2022	Low Book Value		5,045	4,574	48	48	0	0	0	0	0	48	0	4,997	4,997	7	01/25/2033	1.D FM
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS 2.		01/01/2022	Paydown		463,049	463,049	483,282	477,832	0	(14,783)	0	(14,783)	0	463,049	0	0	0	949	08/10/2049	1.A FM
				Redemption 100.0000																	
12520#-AA-2	CCP-PL Lessor, LLC Debt in a Project 4		01/11/2022			298,629	298,629	298,629	298,629	0	0	0	0	0	298,629	0	0	0	3,584	12/31/2027	3.A YE
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS 3.		03/01/2022	Paydown		172,246	161,120	155,254	158,277	0	2,843	0	2,843	0	161,120	0	0	0	1,157	05/10/2058	1.A FM
				Deutsche Bank Securities																	
125523-AH-3	CIGNA CORP NEW CORPORATE 4.375% 10/15/		01/05/2022	Inc		4,632,385	4,100,000	4,918,565	4,809,754	0	(1,720)	0	(1,720)	0	4,808,034	0	(175,649)	(175,649)	40,858	10/15/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
125523-AZ-3	CIGNA CORP NEW CORPORATE 3.050% 10/15/		01/25/2022	BPN Paribas Securities .		3,631,565	3,500,000	3,904,070	3,825,082	0	(4,090)	0	(4,090)	0	3,820,991	0	(189,426)	(189,426)	30,246	10/15/2027	2.A FE
125523-CK-4	CIGNA CORP NEW CORPORATE 3.400% 03/15/		03/15/2022	Various		22,149,998	25,532,000	26,592,281	16,983,101	0	(4,080)	0	(4,080)	0	26,579,437	0	(4,429,439)	(4,429,439)	433,528	03/15/2050	2.B FE
125523-CQ-1	CIGNA CORP NEW CORPORATE 3.400% 03/15/		03/03/2022	Various		80,750,625	86,985,000	87,861,994	87,854,735	0	1,558	0	1,558	0	87,856,293	0	(7,105,668)	(7,105,668)	1,299,370	03/15/2051	2.B FE
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		03/01/2022	Paydown		46,313	46,313	46,531	46,265	0	48	0	48	0	46,313	0	0	0	522	02/25/2033	1.D FM
125720-AE-5	CME Group Inc CORPORATE 3.000% 09/15/2		03/31/2022	Call 100.8210		504,105	500,000	503,308	500,364	0	(128)	0	(128)	0	500,236	0	(236)	(236)	12,272	09/15/2022	1.D FE
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS 3.		03/01/2022	Paydown		438,755	438,755	445,182	440,933	0	(2,178)	0	(2,178)	0	438,755	0	0	0	2,768	10/10/2046	1.A FM
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS 3.		03/01/2022	Paydown		231,988	231,988	234,848	232,629	0	(641)	0	(641)	0	231,988	0	0	0	2,202	02/10/2047	1.A FM
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS 3.		03/01/2022	Paydown		1,419,925	1,419,925	1,421,644	1,419,676	0	249	0	249	0	1,419,925	0	0	0	8,651	04/10/2047	1.A FM
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS 3.		03/01/2022	Paydown		1,508,811	1,508,811	1,513,813	1,510,182	0	(1,372)	0	(1,372)	0	1,508,811	0	0	0	9,067	03/10/2047	1.A FM
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS 3.		02/01/2022	Paydown		3,611,829	3,611,829	3,647,700	3,618,462	0	(6,633)	0	(6,633)	0	3,611,829	0	0	0	22,219	03/10/2047	1.A FM
12591V-AD-3	COMM MORTGAGE TRUST CMBS 3.775% 04/10/		02/01/2022	Paydown		213,907	213,907	216,035	214,263	0	(356)	0	(356)	0	213,907	0	0	0	1,346	04/10/2047	1.A FM
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS 3.		03/01/2022	Paydown		466,787	466,787	471,433	468,008	0	(1,221)	0	(1,221)	0	455,302	0	0	0	4,287	08/10/2047	1.A FM
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		03/01/2022	Paydown		2,468,530	2,468,530	2,487,815	2,476,812	0	(8,282)	0	(8,282)	0	2,431,201	0	0	0	14,891	10/10/2047	1.A FM
12592M-BJ-8	COMM 2014-LC17 CMBS 3.648% 10/10/47		03/01/2022	Paydown		4,839,633	4,631,120	4,677,196	4,642,265	0	(11,146)	0	(11,146)	0	4,668,448	0	0	0	63,658	10/10/2047	1.A FM
12592P-BD-4	COMM MORTGAGE TRUST CMBS 3.387% 12/10/		03/01/2022	Paydown		744,063	744,063	770,701	757,055	0	(12,993)	0	(12,993)	0	729,365	0	0	0	5,233	12/10/2047	1.A FM
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS 2.		02/01/2022	Paydown		1,240,844	1,240,844	1,269,502	1,240,688	0	156	0	156	0	1,240,067	0	0	0	7,068	03/10/2048	1.A FM
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS 3.		02/01/2022	Paydown		17,569,971	17,567,315	17,502,810	17,551,432	0	15,883	0	15,883	0	17,569,971	0	0	0	93,897	03/10/2048	1.A FM
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS 3.		02/01/2022	Paydown		194,664	194,664	196,610	195,500	0	(835)	0	(835)	0	194,664	0	0	0	1,135	02/10/2049	1.A FM
12624B-AC-0	COMM MORTGAGE TRUST CMBS 3.391% 05/15/		02/01/2022	Paydown		18,147,417	18,132,719	18,610,828	18,164,342	0	(31,623)	0	(31,623)	0	18,147,417	0	0	0	93,091	05/15/2045	1.D FM
12626G-BH-5	COMM MORTGAGE TRUST CMBS 3.774% 08/10/		03/01/2022	Paydown		1,764,924	1,764,924	1,778,712	1,768,414	0	(3,490)	0	(3,490)	0	1,764,924	0	0	0	11,476	08/10/2046	1.A FM
12626L-AD-4	COMM MORTGAGE TRUST CMBS 3.983% 08/10/		03/01/2022	Paydown		271	271	274	271	0	0	0	0	0	271	0	0	0	2	08/10/2050	1.A FM
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS 2.		02/01/2022	Paydown		699,126	699,126	723,073	699,320	0	(194)	0	(194)	0	699,126	0	0	0	3,344	02/10/2048	1.A FM
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS 3.		03/01/2022	Paydown		370,112	370,112	378,511	373,642	0	(3,530)	0	(3,530)	0	370,112	0	0	0	2,002	02/10/2048	1.A FM
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS 3.		03/01/2022	Paydown		561,369	561,369	566,664	562,991	0	(1,622)	0	(1,622)	0	561,369	0	0	0	3,596	11/10/2046	1.A FM
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS 3.		01/01/2022	Paydown		1,014,913	1,003,428	1,041,361	1,021,662	0	(18,234)	0	(18,234)	0	1,014,913	0	0	0	2,631	02/10/2047	1.A FM
12631D-AZ-6	COMM MORTGAGE TRUST CMBS 3.598% 05/10/		03/01/2022	Paydown		832,796	832,796	848,932	839,200	0	(6,404)	0	(6,404)	0	832,796	0	0	0	5,172	05/10/2047	1.A FM
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS 3.		03/01/2022	Paydown		970,776	970,776	997,434	986,607	0	(15,832)	0	(15,832)	0	970,776	0	0	0	5,374	06/15/2057	1.A FM
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS 3.		01/01/2022	Paydown		35,012	35,012	35,362	35,136	0	(124)	0	(124)	0	33,133	0	0	0	120	10/10/2048	1.A FM
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS 3.		03/01/2022	Paydown		92,488	92,488	94,936	93,552	0	(1,064)	0	(1,064)	0	92,488	0	0	0	807	11/15/2048	1.A FM
126408-HS-5	CSX CORP CORPORATE 3.800% 04/15/50		02/14/2022	Goldman Sachs & Co		3,500,232	3,400,000	3,956,212	3,952,382	0	(1,604)	0	(1,604)	0	3,950,778	0	(450,546)	(450,546)	43,426	04/15/2050	2.A FE
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		01/13/2022	Low Book Value		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/25/2046	6. FE
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		01/25/2022	Paydown		243	243	243	243	0	0	0	0	0	243	0	0	0	0	02/25/2034	1.D FM
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		03/25/2022	Paydown		15,192	15,192	15,192	15,192	0	0	0	0	0	15,192	0	0	0	54	12/25/2033	1.D FM
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		03/25/2022	Paydown		6,747	6,747	6,784	6,772	0	(25)	0	(25)	0	6,747	0	0	0	13	07/25/2033	1.D FM
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		03/25/2022	Paydown		44,257	44,257	37,718	35,701	0	8,556	0	8,556	0	44,257	0	0	0	129	05/25/2032	1.D FM
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		03/25/2022	Paydown		6,070	6,070	5,886	5,943	0	128	0	128	0	6,070	0	0	0	10	12/25/2032	1.D FM
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		01/25/2022	Paydown		35,864	35,864	36,049	35,904	0	(40)	0	(40)	0	35,864	0	0	0	263	02/25/2033	1.D FM
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13		03/25/2022	Paydown		257,831	257,831	181,987	244,992	0	12,840	0	12,840	0	257,831	0	0	0	679	04/25/2035	1.D FM
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9 5.500%		03/25/2022	Low Book Value		8,869	2,573	2	2	0	0	0	0	0	2	0	8,867	8,867	0	05/25/2035	1.D FM
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5 7.000% 0		03/25/2022	Low Book Value		864	695	626	438	0	(2)	0	(2)	0	437	0	427	427	0	01/25/2035	1.D FM
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5 7.000% 0		01/01/2022	Low Book Value		147	62	56	39	0	0	0	0	0	39	0	108	108	0	01/25/2035	4.B FM
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE		01/13/2022	Low Book Value		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/25/2034	1.D FE
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		03/25/2022	Paydown		288,843	288,843	143,439	157,293	0	65,621	0	65,621	0	288,843	0	0	0	116	08/25/2037	1.D FM
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		02/25/2022	Paydown		248,152	248,152	246,336	0	0	1,816	0	1,816	0	248,152	0	0	0	53	08/25/2037	1.D FM
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3 2.		03/01/2022	Paydown		913	913	876	780	0	133	0	133	0	913	0	0	0	2	06/20/2035	1.D FM
12674#-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		03/10/2022	Redemption 100.0000		82,978	82,978	82,978	82,978	0	0	0	0	0	82,978	0	0	0	556	08/10/2035	2.B
12740#-AA-4	SPE affltd w Border States Ind CTL 4.6		03/15/2022	Redemption 100.0000		38,441	38,441	38,441	38,441	0	0	0	0	0	38,441	0	0	0	297	04/15/2036	3.B
12806*-AH-4	Caithness Long Island, LLC Series H Seni		01/15/2022	Redemption 100.0000		393,330	393,330	393,330	393,330	0	0	0	0	0	393,330	0	0	0	11,230	01/15/2032	2.B PL
141781-BM-5	Cargill Inc CORPORATE 2.125% 04/23/30		01/28/2022	Various		2,053,114	2,100,000	2,201,472	2,186,968	0	(375)	0	(375)	0	2,186,592	0	(133,478)	(133,478)	10,141	04/23/2030	1.F FE
141781-BS-2	Cargill Inc CORPORATE 2.125% 11/10/31		03/10/2022	Citigroup Capital Markets Inc		2,893,196	3,140,000	3,094,177	1,602,209	0	874	0	874	0	3,095,004	0	(201,808)	(201,808)	21,472	11/10/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14313F-AD-1	CARMX_AUTO ASSET BACKED 3.130% 06/15/2		03/15/2022	Paydown		2,770,785	2,770,785	2,770,407	2,770,515	0	269	0	269	0	2,770,785	0	0	0	13,246	06/15/2023	1.A FE
149123-CF-6	CATERPILLAR INC CORPORATE 3.250% 09/19		02/17/2022	JP Morgan Securities, Inc		4,884,800	5,000,000	5,436,100	5,433,435	0	(1,448)	0	(1,448)	0	5,431,988	0	(547,188)	(547,188)	69,063	09/19/2049	1.F FE
149123-CJ-8	CATERPILLAR INC CORPORATE 3.250% 04/09		02/09/2022	Various		14,381,267	13,833,000	15,536,187	15,522,387	0	(3,935)	0	(3,935)	0	15,518,452	0	(1,137,185)	(1,137,185)	145,712	04/09/2050	1.F FE
15137@-AA-0	Centennial Pipeline LLC Senior Note 8.		03/31/2022	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,825	03/31/2024	2.B
15137@-AC-6	Centennial Pipeline LLC Senior Note 7.		03/31/2022	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	799	03/31/2024	2.B
15137@-AD-4	Centennial Pipeline LLC Senior Note 7.		03/31/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	590	03/31/2024	2.B
15137@-AE-2	Centennial Pipeline LLC Senior Note 8.		03/31/2022	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	607	03/31/2024	2.B
15137@-AF-9	Centennial Pipeline LLC Senior Note 7.		03/31/2022	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	396	03/31/2024	2.B
15137@-AG-7	Centennial Pipeline LLC Senior Note 8.		03/31/2022	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	806	03/31/2024	2.B
15137@-AH-5	Centennial Pipeline LLC Senior Note 7.		03/31/2022	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	794	03/31/2024	2.B
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		03/31/2022	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,235	03/31/2024	2.B
15160#-AA-8	Center Operating Company, L.P. SRNT 8.		03/31/2022	Redemption 100.0000		185,532	185,532	185,532	185,532	0	0	0	0	0	185,532	0	0	0	3,803	09/30/2023	2.B FE
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER 1.107%		03/25/2022	Paydown		50,095	50,095	50,134	50,118	0	(23)	0	(23)	0	50,095	0	0	0	72	09/25/2032	1.D FM
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		03/25/2022	Redemption 100.0000		113,237	113,237	101,771	92,515	0	20,722	0	20,722	0	113,237	0	0	0	434	03/25/2033	1.D FM
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		03/25/2022	Paydown		12,660	12,660	12,633	12,652	0	8	0	8	0	12,660	0	0	0	19	06/25/2034	1.D FM
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D 1.957% 09		03/25/2022	Paydown		27,777	27,777	8,079	18,651	0	9,126	0	9,126	0	27,777	0	0	0	44	09/25/2034	1.D FM
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		03/10/2022	Redemption 100.0000		8,985	8,985	8,985	8,985	0	0	0	0	0	8,985	0	0	0	67	01/10/2041	2.A
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		03/10/2022	Redemption 100.0000		40,628	40,628	40,628	40,628	0	0	0	0	0	40,628	0	0	0	328	01/10/2041	2.B
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		03/10/2022	Redemption 100.0000		101,395	101,395	101,395	101,395	0	0	0	0	0	101,395	0	0	0	756	03/10/2045	1.G
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		03/15/2022	Paydown		1,790,090	1,790,090	1,789,750	1,789,931	0	159	0	159	0	1,790,090	0	0	0	10,618	01/15/2031	1.A FE
167885-A#-9	Chicago Parking Meters, LLC Senior Secur		03/30/2022	Redemption 100.0000		97,600	97,600	97,600	97,600	0	0	0	0	0	97,600	0	0	0	1,237	12/30/2033	2.C PL
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.0		02/01/2022	Paydown		666,736	666,736	673,376	669,651	0	(2,915)	0	(2,915)	0	666,736	0	0	0	2,681	04/10/2049	1.A FM
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED 4.844%		03/01/2022	Low Book Value		21,759	17,503	2,936	0	0	0	0	0	0	0	0	21,759	21,759	0	11/25/2036	1.D FM
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS 4.0		01/01/2022	Paydown		367,693	367,693	371,353	368,166	0	(473)	0	(473)	0	367,693	0	0	0	1,255	09/10/2046	1.A FM
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.6		03/01/2022	Paydown		2,414,405	2,366,903	2,385,025	2,371,649	0	(4,745)	0	(4,745)	0	2,414,405	0	0	0	14,885	11/10/2046	1.A FM
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.5		03/01/2022	Paydown		1,659,562	1,659,562	1,685,882	1,670,168	0	(10,606)	0	(10,606)	0	1,659,562	0	0	0	10,217	03/10/2047	1.A FM
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.5		01/01/2022	Paydown		849,397	849,397	857,822	851,728	0	(2,331)	0	(2,331)	0	801,895	0	0	0	6,758	05/10/2047	1.A FM
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.3		03/01/2022	Paydown		1,587,433	1,587,433	1,604,900	1,594,553	0	(7,120)	0	(7,120)	0	1,587,433	0	0	0	9,130	07/10/2047	1.A FM
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS 3.		03/01/2022	Paydown		5,050,723	4,931,302	4,980,326	4,943,324	0	(12,022)	0	(12,022)	0	4,931,302	0	0	0	52,191	10/10/2047	1.A FM
17455@-AA-0	Citizens Entprs. Capital LLC Debt in a P		03/31/2022	Redemption 100.0000		509,245	509,245	509,245	394,288	0	0	0	0	0	509,245	0	0	0	3,587	12/31/2034	3.B
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES 8		02/01/2022	Various		14,330,000	14,330,000	16,063,326	14,339,234	0	(9,234)	0	(9,234)	0	14,330,000	0	0	0	609,025	02/01/2022	1.F FE
200474-BB-9	COMM MORTGAGE TRUST COMM_15-LC CMBS 2.		03/01/2022	Paydown		13,900	13,579	13,770	13,696	0	(117)	0	(117)	0	13,579	0	0	0	100	02/10/2048	1.A FM
202795-JM-3	COMMONWEALTH EDISON CORPORATE 4.000% 0		02/23/2022	Morgan Stanley & Co, Inc		5,265,850	5,000,000	6,026,750	6,022,104	0	(3,927)	0	(3,927)	0	6,018,176	0	(752,326)	(752,326)	96,667	03/01/2048	1.F FE
20373#-AH-6	Community Loan Fund of NJ Senior Note		03/31/2022	Various		83,333	83,333	80,566	82,588	0	745	0	745	0	83,333	0	0	0	904	03/02/2023	4.B
20647@-AD-7	Concord Purchaser Corp Sr. Secured 4.6		03/23/2022	Direct		4,415,091	4,415,091	4,415,091	2,012,801	0	0	0	0	0	4,415,091	0	0	0	5,932	03/16/2026	4.B Z
20647@-AD-7	Concord Purchaser Corp Sr. Secured 4.6		03/31/2022	Various		158,146	158,146	157,756	111,032	0	858	0	858	0	158,146	0	0	0	2,287	03/16/2026	3.B Z
20647@-AD-7	Concord Purchaser Corp Sr. Secured 4.6		02/24/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/16/2026	4.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				Redemption 100.0000																	
20752@-AA-4	ConnectAmerica.com LLC Sr. Secured 7.4		03/31/2022			23,426	23,426	23,426	23,426	0	0	0	0	0	23,426	0	0	0	469	06/30/2026	3.B Z
20825C-BB-9	Conocophillips CORPORATE 4.875% 10/01/		03/11/2022	Various		16,752,420	13,500,000	14,835,544	14,809,721	0	(5,172)	0	(5,172)	0	14,912,549	0	1,434,871	1,434,871	526,772	10/01/2047	1.G FE
20825C-BD-5	Conocophillips CORPORATE 4.850% 08/15/		03/11/2022	Tender (Corp Action)		4,333,320	3,600,000	3,835,637	3,831,329	0	(866)	0	(866)	0	3,722,463	0	502,857	502,857	207,910	08/15/2048	1.G FE
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE 5.950% 03/		03/11/2022	Various		8,884,591	7,100,000	9,029,141	8,892,713	0	(8,123)	0	(8,123)	0	8,884,591	0	0	0	206,531	03/15/2046	1.G FE
210518-DB-9	Consumers Energy CORPORATE 4.050% 05/1		01/27/2022	Jefferies & Co, Inc		6,917,160	6,000,000	7,951,020	7,894,218	0	(4,452)	0	(4,452)	0	7,889,766	0	(972,606)	(972,606)	51,300	05/15/2048	1.E FE
21246#-AN-6	Convenience Store Investments Series K S		02/24/2022	Various		9,048,090	9,048,090	9,048,090	9,048,090	0	0	0	0	0	9,048,090	0	0	0	125,542	02/24/2022	2.C PL
				Redemption 100.0000																	
21246#-AP-1	Convenience Store Investments Series L S		02/24/2022			96,977	96,977	96,977	96,977	0	0	0	0	0	96,977	0	0	0	1,033	08/24/2022	2.C PL
				Redemption 100.0000																	
21246#-AQ-9	Convenience Store Investments Senior Sec		02/24/2022			12,675	12,675	12,675	12,675	0	0	0	0	0	12,675	0	0	0	119	11/24/2023	2.C PL
				Redemption 100.0000																	
21246#-AR-7	Convenience Store Investments Senior Sec		02/24/2022			34,864	34,864	34,864	34,864	0	0	0	0	0	34,864	0	0	0	322	05/24/2033	2.C PL
				Redemption 100.0000																	
21246#-AT-3	Convenience Store Investments Senior Not		02/24/2022			144,756	144,756	146,541	146,009	0	(1,253)	0	(1,253)	0	144,756	0	0	0	1,578	02/24/2034	2.C PL
21871@-AA-8	CoreSite, L.P Sr. Unsecured Note 4.190		01/07/2022	Various		4,534,902	4,340,737	4,340,737	4,340,737	0	0	0	0	0	4,340,737	0	0	0	205,280	06/15/2023	2.B PL
21871@-AB-6	CoreSite, L.P Senior Unsecured Note 3.		01/07/2022	Call 100.0000		9,450,324	8,936,811	9,496,917	9,427,542	0	(3,500)	0	(3,500)	0	9,424,042	0	(487,231)	(487,231)	534,867	04/22/2024	2.B PL
21871@-AC-4	CoreSite, L.P Senior Unsecured Note 4.		01/07/2022	Call 100.0000		4,534,470	4,133,913	4,519,120	4,492,499	0	(1,326)	0	(1,326)	0	4,491,172	0	(357,259)	(357,259)	467,575	04/17/2026	2.B PL
21871@-AD-2	CoreSite, L.P Senior Unsecured Note 4.		01/07/2022	Call 100.0000		21,848,615	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	3,171,626	04/17/2029	2.B PL
				Redemption 100.0000																	
22211#-AA-3	Coughlan Companies, Inc. Senior Secured		01/31/2022			33,824	33,824	33,824	33,824	0	0	0	0	0	33,824	0	0	0	193	07/31/2026	4.C
224044-CN-5	COX COMMUNICATIONS INC CORPORATE 2.600		01/18/2022	Goldman Sachs & Co		5,022,838	5,195,000	5,255,314	5,252,434	0	(329)	0	(329)	0	5,252,106	0	(229,268)	(229,268)	13,132	06/15/2031	2.B FE
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		03/25/2022	Paydown		32,032	32,032	21,348	18,496	0	13,535	0	13,535	0	32,032	0	0	0	41	02/25/2032	1.D FM
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		03/25/2022	Paydown		54,388	54,388	42,847	47,565	0	6,822	0	6,822	0	54,388	0	0	0	126	02/25/2033	1.D FM
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		01/25/2022	Paydown		2,266	2,266	2,279	2,267	0	0	0	0	0	2,266	0	0	0	2	12/25/2033	1.D FM
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		03/25/2022	Paydown		11,965	11,965	12,033	11,988	0	(23)	0	(23)	0	11,965	0	0	0	18	04/25/2034	1.D FM
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		03/01/2022	Paydown		413	413	327	413	0	0	0	0	0	413	0	0	0	4	04/25/2034	1.D FM
				Redemption 100.0000																	
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		03/15/2022			243,240	243,240	243,240	243,240	0	0	0	0	0	243,240	0	0	0	2,306	10/15/2030	1.D
22951@-AA-9	Texas Health Resources SPE 5.430% 12/1		03/15/2022	Various		147,278	147,278	147,278	147,278	0	0	0	0	0	147,278	0	0	0	1,335	12/15/2025	1.C
				Redemption 100.0000																	
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Te		03/15/2022			34,001	34,001	35,102	35,087	0	(1,086)	0	(1,086)	0	34,001	0	0	0	197	03/15/2028	2.B
				Redemption 100.0000																	
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL 4.7		03/15/2022			54,106	54,106	54,106	54,106	0	0	0	0	0	54,106	0	0	0	428	12/15/2045	1.G
				Redemption 100.0000																	
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		03/15/2022			223,900	223,900	223,900	223,900	0	0	0	0	0	223,900	0	0	0	1,498	10/15/2036	2.B
				Redemption 100.0000																	
22980@-AA-4	Home Depot Ogden Utah CTL 2017 Credit Te		03/15/2022			105,742	105,742	105,742	105,742	0	0	0	0	0	105,742	0	0	0	677	07/15/2037	1.F
				Redemption 100.0000																	
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		01/11/2022			81,611	81,611	81,611	81,611	0	0	0	0	0	81,611	0	0	0	1,081	12/09/2036	3.A YE
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS 3.		01/01/2022	Paydown		60,164	60,164	60,765	60,412	0	(248)	0	(248)	0	60,164	0	0	0	151	05/10/2049	1.A FM
				JANE STREET EXECUTION																	
23338V-AK-2	DTE ELECTRIC CO CORPORATE 2.250% 03/01		01/28/2022	SERVICES		976,700	1,000,000	1,085,710	1,073,190	0	(769)	0	(769)	0	1,072,421	0	(95,721)	(95,721)	9,375	03/01/2030	1.E FE
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		03/25/2022	Paydown		985,177	985,177	984,815	985,015	0	162	0	162	0	985,177	0	0	0	4,745	05/27/2042	1.A FE
235851-AV-4	DANAHER CORP CORPORATE 2.600% 10/01/50		01/13/2022	Goldman Sachs & Co		1,031,837	1,130,000	1,109,270	1,109,393	0	23	0	23	0	1,109,417	0	(77,580)	(77,580)	8,732	10/01/2050	2.A FE
244199-BK-0	DEERE & CO CORPORATE 3.750% 04/15/50		03/24/2022	Various		8,683,717	8,350,000	9,969,499	9,960,224	0	(8,466)	0	(8,466)	0	9,951,758	0	(1,268,041)	(1,268,041)	135,797	04/15/2050	1.F FE
				JANE STREET EXECUTION																	
24422E-UY-3	JOHN DEERE CAPITAL CORP CORPORATE 2.80		01/28/2022	SERVICES		2,050,640	2,000,000	2,122,600	2,122,229	0	(1,253)	0	(1,253)	0	2,120,976	0	(70,336)	(70,336)	30,022	07/18/2029	1.F FE
250847-EJ-5	DTE Electric Company CORPORATE 2.650%		03/17/2022	Call 100.0000		1,500,000	1,500,000	1,497,660	1,499,858	0	11	0	11	0	1,499,869	0	131	131	10,269	06/15/2022	1.F FE
25239*-AA-8	DeZurik, Inc. Senior Note 6.500% 01/03		03/31/2022	Various		898,117	898,117	910,005	908,241	0	(10,124)	0	(10,124)	0	898,117	0	0	0	14,594	01/03/2023	4.B
254683-CK-9	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		01/15/2022	Paydown		3,400,000	3,400,000	3,399,928	3,399,993	0	7	0	7	0	3,400,000	0	0	0	8,613	07/15/2024	1.A FE
25557*-AA-8	Dixie Valley Geothermal 2010-1 Series A		03/30/2022	Various		83,068	83,068	94,563	94,388	0	(11,320)	0	(11,320)	0	83,068	0	0	0	2,907	03/30/2033	2.C
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		03/30/2022	Various		164,540	164,540	164,540	164,540	0	0	0	0	0	164,540	0	0	0	5,759	03/30/2033	2.C
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		03/30/2022	Various		252,814	252,814	252,814	252,814	0	0	0	0	0	252,814	0	0	0	8,848	03/30/2033	2.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BAC		03/10/2022	Paydown		2,740,591	2,740,591	2,740,256	2,740,378	0	213	0	213	0	2,740,591	0	0	0	2,617	12/11/2034	1.A FE
26483E-AJ-9	DUN & BRADSTREET CORP CORPORATE 6.875%		01/18/2022	Call 103.8791		519,396	500,000	534,375	519,939	0	(1,063)	0	(1,063)	0	518,876	0	(18,876)	(18,876)	34,005	08/15/2026	4.A FE
26840*-AB-5	E D & F Man Services Inc. Sr. Secured 1		03/31/2022	Redemption 100.0000		63,125	63,125	63,125	20,866	0	0	0	0	0	63,125	0	0	0	429	09/29/2026	2.A Z
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		01/15/2022	Redemption 100.0000		136,894	136,894	136,894	136,894	0	0	0	0	0	136,894	0	0	0	3,135	01/15/2039	2.B PL
278865-BM-1	Ecolab Inc CORPORATE 2.125% 02/01/32		03/21/2022	BPN Paribas Securities		1,391,119	1,520,000	1,514,346	1,514,354	0	99	0	99	0	1,514,453	0	(123,334)	(123,334)	8,793	02/01/2032	1.G FE
28103*-AW-7	Edison Properties Senior Unsecured Note		03/19/2022	Redemption 100.0000		259,544	259,544	259,544	259,544	0	0	0	0	0	259,544	0	0	0	1,559	09/19/2026	2.C YE
28103*-AY-3	Edison Properties Senior Unsecured Note		03/28/2022	Redemption 100.0000		26,245	26,245	26,245	26,245	0	0	0	0	0	26,245	0	0	0	188	05/28/2029	2.C YE
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		03/10/2022	Redemption 100.0000		132,136	132,136	172,635	171,268	0	(39,132)	0	(39,132)	0	132,136	0	0	0	1,843	10/10/2031	2.B
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		02/01/2022	Call 100.0000		3,351,640	3,351,640	2,572,146	2,815,161	0	5,650	0	5,650	0	2,820,811	0	530,829	530,829	42,368	11/01/2033	5.B GI
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		02/01/2022	Redemption 100.0000		50,749	50,749	38,946	42,626	0	8,123	0	8,123	0	50,749	0	0	0	634	11/01/2033	5.B GI
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		02/11/2022	Redemption 100.0000		134,980	134,980	154,256	144,388	0	(9,407)	0	(9,407)	0	134,980	0	0	0	3,516	02/11/2030	1.F FE
291011-BL-7	EMERSON ELEC CO CORPORATE 1.800% 10/15		01/05/2022	BPN Paribas Securities		746,235	750,000	790,058	782,047	0	(92)	0	(92)	0	781,955	0	(35,720)	(35,720)	3,075	10/15/2027	1.F FE
29248H-AB-9	EMPOWER FINANCE 2020 LP CORPORATE 1.77		01/28/2022	JANE STREET EXECUTION SERVICES		740,664	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(59,336)	(59,336)	5,289	03/17/2031	1.F FE
29249@-AA-6	Emtec Global Servs Hldgs LLC Sr. Secured		02/28/2022	Redemption 100.0000		321,429	321,429	321,429	321,429	0	0	0	0	0	321,429	0	0	0	0	08/31/2026	4.B Z
292554-A#-9	Encore Capital Group Inc. Senior Secured		02/11/2022	Various		1,418,872	1,418,872	1,426,749	1,425,725	0	(6,853)	0	(6,853)	0	1,418,872	0	0	0	19,731	08/12/2024	2.C FE
29272F-AC-0	Energy Plaza Lease Pass-Throug Trust Cer		02/14/2022	Maturity		3,845,073	3,845,073	3,845,073	3,845,073	0	0	0	0	0	3,845,073	0	0	0	176,681	02/14/2022	1.E
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		01/20/2022	Paydown		9,601	9,601	9,600	9,599	0	2	0	2	0	9,601	0	0	0	27	05/20/2024	1.A FE
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2022	Paydown		763,575	763,575	763,450	763,516	0	59	0	59	0	763,575	0	0	0	2,276	12/22/2025	1.A FE
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2022	Paydown		1,685,053	1,685,053	1,697,640	1,687,244	0	(2,191)	0	(2,191)	0	1,685,053	0	0	0	7,585	10/20/2024	1.A FE
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2022	Paydown		3,210,794	3,210,794	3,217,699	3,213,498	0	(2,704)	0	(2,704)	0	3,210,794	0	0	0	12,761	02/20/2025	1.A FE
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2022	Paydown		1,879,464	1,879,464	1,879,166	1,879,329	0	135	0	135	0	1,879,464	0	0	0	6,534	05/20/2025	1.A FE
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2022	Paydown		4,036,699	4,036,699	4,035,978	4,036,301	0	398	0	398	0	4,036,699	0	0	0	4,050	07/20/2026	1.A FE
29379V-BY-8	ENTERPRISE PROD OPER L.P. CORPORATE 3.		02/16/2022	Various		6,837,583	7,440,000	7,644,093	7,643,611	0	(522)	0	(522)	0	7,643,089	0	(805,506)	(805,506)	151,404	01/31/2051	2.A FE
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		03/25/2022	Paydown		8,696	8,696	8,753	8,751	0	(55)	0	(55)	0	8,696	0	0	0	39	12/25/2032	1.D FM
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. CORPORATE		01/04/2022	WELLS FARGO SEC LLC		5,307,281	5,150,000	5,372,815	5,367,416	0	(347)	0	(347)	0	5,367,069	0	(59,788)	(59,788)	30,128	04/15/2030	1.E FE
299808-AH-8	EVEREST RE GROUP LTD CORPORATE 3.500%		02/02/2022	Various		25,137,158	25,000,000	27,577,900	27,537,523	0	(3,188)	0	(3,188)	0	27,534,335	0	(2,397,177)	(2,397,177)	234,306	10/15/2050	1.G FE
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER 1		03/25/2022	Paydown		461,431	461,431	355,455	450,489	0	10,942	0	10,942	0	461,431	0	0	0	676	11/25/2035	1.D FM
302491-AU-9	FMC CORP CORPORATE 3.450% 10/01/29		01/28/2022	JANE STREET EXECUTION SERVICES		1,276,679	1,230,000	1,349,888	1,343,763	0	(1,166)	0	(1,166)	0	1,342,597	0	(65,918)	(65,918)	14,145	10/01/2029	2.C FE
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu		02/01/2022	Various		704,852	704,852	704,852	693,916	0	0	0	0	0	704,852	0	0	0	5,417	12/28/2028	4.B YE
30278@-AR-1	FMT Heavy Oil Transportation Senior Secu		03/01/2022	Various		357,894	357,894	357,894	346,958	0	0	0	0	0	357,894	0	0	0	5,473	12/28/2028	5.B
30284@-AN-2	FNBM LLC Senior Secured 4.250% 02/24/2		02/24/2022	Various		155,300,000	155,300,000	155,917,186	155,142,612	0	157,388	0	157,388	0	155,300,000	0	0	0	1,558,392	02/24/2022	1.F PL
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED 2.640% 1		03/15/2022	Paydown		1,019,638	1,019,638	1,019,414	1,019,567	0	71	0	71	0	1,019,638	0	0	0	4,379	12/15/2023	1.A FE
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		01/02/2022	Various		459,197	459,197	463,647	459,550	0	(353)	0	(353)	0	459,197	0	0	0	12,559	05/31/2022	1.D
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		01/02/2022	Various		427,528	427,528	431,694	428,106	0	(578)	0	(578)	0	427,528	0	0	0	11,693	09/27/2022	1.D
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		03/25/2022	Low Book Value		28,135	21,502	22,545	21,992	0	553	0	553	0	22,545	0	5,590	5,590	0	09/25/2033	1.D FM
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		01/25/2022	Low Book Value		22,734	6,661	6,813	6,813	0	0	0	0	0	6,813	0	15,921	15,921	0	09/25/2033	4.B FM
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE 0.61		03/25/2022	Low Book Value		938,509	927,068	399,373	685,380	0	29,137	0	29,137	0	714,518	0	223,991	223,991	0	12/25/2037	1.D FM
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3		03/01/2022	Paydown		2,100	2,100	1,801	2,019	0	81	0	81	0	2,100	0	0	0	0	11/01/2027	5.B GI
33738#-AB-2	FIRST UNION MTG CORP 1997-3 FUNMC_1998-2		03/01/2022	Paydown		4,430	4,430	3,799	4,252	0	178	0	178	0	4,430	0	0	0	0	07/01/2028	5.B GI
33738*-BD-1	FIRST UNION MTG CORP FUNMC_1994-2 0.00		03/01/2022	Paydown		3,126	3,126	2,681	3,003	0	123	0	123	0	3,126	0	0	0	0	03/01/2024	5.B GI
33738*-BG-4	FIRST UNION MTG CORP FUNMC_1995-1 0.00		03/01/2022	Paydown		1,721	1,721	1,475	1,616	0	105	0	105	0	1,721	0	0	0	0	06/29/2025	1.C FE
33738*-BH-2	FIRST UNION MTG CORP FUNMC_1995-2 0.00		03/01/2022	Paydown		2,741	2,741	2,350	2,574	0	166	0	166	0	2,741	0	0	0	0	09/28/2025	1.C FE
33738*-BL-3	FIRST UNION MTG CORP FUNMC_1996-1A 0.0		03/01/2022	Paydown		6,156	6,156	5,279	5,872	0	284	0	284	0	6,156	0	0	0	0	07/01/2026	5.B GI
33738*-BP-4	FIRST UNION MTG CORP FUNMC_1997-2 0.00		03/01/2022	Paydown		3,632	3,632	3,115	3,463	0	169	0	169	0	3,632	0	0	0	0	09/01/2027	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
337738-AU-2	FISERV INC CORPORATE 3.500% 07/01/29		03/29/2022	Various		4,782,698	4,825,000	5,293,487	5,272,033	0	(12,700)	0	(12,700)	0	5,259,334	0	(476,636)	(476,636)	120,823	07/01/2029	2.B FE
				Redemption 100.0000																	
341078-AA-7	Florida Pipeline Holdings, LLC Sr. Secur		02/15/2022			33,099	33,099	33,099	33,099	0	0	0	0	0	33,099	0	0	0	564	08/15/2038	2.B PL
34489*-AA-7	Football Club Term Notes 2033 Senior Sec		02/01/2022	DB PCG Non-Trust		163	155	164	164	0	0	0	0	0	164	0	(1)	(1)	2	10/05/2025	1.F FE
34528Q-GS-7	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		03/15/2022	Paydown		8,300,000	8,300,000	8,298,808	8,299,905	0	95	0	95	0	8,300,000	0	0	0	58,930	03/15/2024	1.A FE
				Redemption 100.0000																	
34531F-AA-1	FORD AUTO ASSET BACKED 2.620% 08/15/28		02/15/2022			20,435,000	20,435,000	20,391,121	20,417,625	0	17,375	0	17,375	0	20,435,000	0	0	0	89,233	08/15/2028	1.A FE
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		03/15/2022	Various		24,884	24,884	24,884	24,884	0	0	0	0	0	24,884	0	0	0	172	03/15/2046	1.D
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		03/01/2022	Various		461,474	461,474	465,566	461,474	0	0	0	0	0	461,474	0	0	0	10,086	11/30/2021	5.A Z
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		03/25/2022	Paydown		4,765	4,215	4,128	4,215	0	550	0	550	0	4,765	0	0	0	5	12/25/2026	1.D FM
36192K-AT-4	GS MORTGAGE SECURITIES CORPORA CMBS 3.		02/01/2022	Paydown		2,576,012	2,576,012	2,605,797	2,576,806	0	(794)	0	(794)	0	2,576,012	0	0	0	10,376	05/10/2045	1.D FM
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS 3.95		01/01/2022	Paydown		1,931,249	1,931,249	1,950,483	1,932,738	0	(1,488)	0	(1,488)	0	1,811,294	0	0	0	10,056	08/10/2046	1.A FM
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS 3.81		03/01/2022	Paydown		367,523	367,523	373,409	369,141	0	(1,618)	0	(1,618)	0	359,774	0	0	0	3,308	08/10/2046	1.A FM
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		03/01/2022	Paydown		5,681	5,681	5,671	5,666	0	15	0	15	0	5,681	0	0	0	53	01/25/2034	1.D FM
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS 3.		03/01/2022	Paydown		96,925	96,925	97,799	97,209	0	(284)	0	(284)	0	96,925	0	0	0	642	11/10/2046	1.A FM
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS 3.80		02/01/2022	Paydown		10,903,424	10,599,320	10,720,907	10,621,335	0	(22,015)	0	(22,015)	0	10,727,025	0	0	0	64,034	01/10/2047	1.A FM
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS 3.72		02/01/2022	Paydown		1,978,716	1,978,716	1,998,384	1,982,870	0	(4,154)	0	(4,154)	0	1,978,716	0	0	0	12,271	04/10/2047	1.A FM
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS 3.65		03/01/2022	Paydown		199,639	199,639	200,660	199,964	0	(325)	0	(325)	0	199,639	0	0	0	1,239	04/10/2047	1.A FM
36255J-AD-6	G&M FINANCE LTD ASSET BACKED 3.020% 05		03/16/2022	Paydown		834,124	834,124	833,929	834,056	0	68	0	68	0	834,124	0	0	0	3,510	05/16/2023	1.A FE
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO 3.7		03/01/2022	Paydown		3,394,964	3,394,964	3,347,498	3,365,367	0	29,597	0	29,597	0	3,394,964	0	0	0	20,279	10/25/2057	1.A FM
369550-BL-1	GENERAL DYNAMICS CORP CORPORATE 3.500%		01/12/2022	Jefferies & Co, Inc		4,513,782	4,200,000	4,806,648	4,684,441	0	(3,341)	0	(3,341)	0	4,681,100	0	(167,318)	(167,318)	42,058	04/01/2027	1.G FE
37045X-DK-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE		01/11/2022	RBC Capital Markets		3,883,600	4,000,000	3,982,000	3,983,748	0	112	0	112	0	3,983,860	0	(100,260)	(100,260)	5,500	06/10/2026	2.C FE
				Redemption 100.0000																	
373628-AA-0	Georgia Trans First Mortgage Oblig Serie		03/30/2022			163,333	163,333	189,642	176,515	0	(13,182)	0	(13,182)	0	163,333	0	0	0	2,283	06/30/2030	1.D
38013F-AD-3	G&M FINANCE LTD ASSET BACKED 3.210% 10		03/16/2022	Paydown		1,716,939	1,716,939	1,716,668	1,716,809	0	131	0	131	0	1,716,939	0	0	0	8,967	10/16/2023	1.A FE
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		02/10/2022	Various		102,674	102,674	113,794	108,718	0	(6,060)	0	(6,060)	0	102,674	0	0	0	2,252	08/10/2031	1.D
				Redemption 100.0000																	
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		03/16/2022			34,700	34,700	33,538	33,719	0	981	0	981	0	34,700	0	0	0	663	03/16/2045	1.D
38141E-C3-1	GOLDMAN SACHS CORPORATE 4.800% 07/08/4		02/16/2022	Goldman Sachs & Co		12,292,112	10,934,000	13,633,086	6,246,424	0	(10,512)	0	(10,512)	0	13,598,047	0	(1,305,935)	(1,305,935)	320,731	07/08/2044	2.A FE
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE 4.75		02/15/2022	Goldman Sachs & Co		76,346,074	63,026,000	82,320,035	82,127,113	0	(29,191)	0	(29,191)	0	82,097,921	0	(5,751,847)	(5,751,847)	743,114	10/21/2045	2.A FE
384109-B@-2	Graco Inc Senior Note 5.010% 03/11/23		01/07/2022	Call 100.0000		13,243,353	12,650,000	12,650,000	12,650,000	0	0	0	0	0	12,650,000	0	0	0	639,125	03/11/2023	2.A
				Redemption 100.0000																	
38807#-AA-9	Grant County Wind, LLC Senior Note 7.5		03/31/2022			126,464	126,464	126,464	126,464	0	0	0	0	0	126,464	0	0	0	2,371	06/30/2030	3.A FE
				Redemption 100.0000																	
39029#-AH-4	Great Clips Inc Senior Secured Note 3.		01/01/2022			442,181	442,181	450,521	448,068	0	(5,887)	0	(5,887)	0	442,181	0	0	0	4,057	01/01/2023	3.B
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec		01/31/2022	Various		13,164,889	13,164,889	13,164,889	13,164,889	0	0	0	0	0	13,164,889	0	0	0	105,747	01/31/2022	2.C PL
39063#-AE-8	Great Lakes Hydro America LLC Dent in a		01/31/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	89,775	01/31/2022	2.C PL
39813#-AA-9	Gridflex Generation, LLC Debt in a Proje		03/31/2022	Various		151,986	151,986	153,281	153,307	0	(1,321)	0	(1,321)	0	151,986	0	0	0	1,980	12/31/2030	2.C PL
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2022	Various		1,125,000	1,125,000	1,181,073	1,179,813	0	(54,813)	0	(54,813)	0	1,125,000	0	0	0	15,384	01/15/2029	2.C
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		03/25/2022	Various		5,908	5,908	2,704	607	0	5,301	0	5,301	0	5,908	0	0	0	3	07/25/2036	1.D FM
40449@-BV-4	Habitat Humanity Intl Secured Note 4.2		03/31/2022	Various		12,500	12,500	12,382	12,379	0	121	0	121	0	12,500	0	0	0	227	07/10/2028	5.B GI
000000-00-0	Habitat Humanity Intl Senior Note 4.25		01/10/2022	Various		16,337	16,337	15,968	16,044	0	293	0	293	0	16,337	0	0	0	174	01/10/2029	5.B GI
000000-00-0	Habitat Humanity Intl Secured Note 4.5		01/10/2022	Various		26,853	26,853	25,896	25,936	0	917	0	917	0	26,853	0	0	0	302	07/10/2029	5.B GI
				Redemption 100.0000																	
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL 3.39		03/15/2022			1,030	1,030	1,030	1,030	0	0	0	0	0	1,030	0	0	0	8	02/28/2051	1.F
416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORPORATE		02/01/2022	WELLS FARGO SEC LLC		5,843,945	6,435,000	6,378,887	6,379,045	0	140	0	140	0	6,379,185	0	(535,240)	(535,240)	68,426	09/15/2051	2.A FE
				Redemption 100.0000																	
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		03/31/2022			82,015	82,015	82,015	82,015	0	0	0	0	0	82,015	0	0	0	488	04/30/2034	1.F
				JANE STREET EXECUTION																	
42218S-AF-5	HEALTH CARE SVCS CORP CORPORATE 2.200%		01/28/2022	SERVICES		470,620	500,000	493,830	493,845	0	52	0	52	0	493,898	0	(23,278)	(23,278)	1,833	06/01/2030	1.G FE
				Redemption 100.0000																	
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL 4.83		03/15/2022			19,972	19,972	19,972	19,972	0	0	0	0	0	19,972	0	0	0	161	03/15/2047	1.F
				Redemption 100.0000																	
42670@-AA-7	Henry Ford Health System CTL 3.256% 09		03/15/2022			5,439	5,439	5,439	5,439	0	0	0	0	0	5,439	0	0	0	30	09/30/2044	1.F

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, NAIC Designation Modifier and SVO Administrative Symbol
427866-BD-9	HERSHEY CO CORPORATE 2.450% 11/15/29		01/28/2022	Goldman Sachs & Co		1,628,193	1,610,000	1,674,320	1,669,310	0	(697)	0	(697)	0	1,668,613	0	(40,420)	(40,420)	8,327	11/15/2029	1.F FE
43813R-AC-1	HONDA_AUTO ASSET BACKED 1.610% 04/22/2		03/21/2022	Paydown		4,077,505	4,077,505	4,076,706	4,077,223	0	282	0	282	0	4,077,505	0	0	0	10,725	04/22/2024	1.A FE
43815M-AC-0	HONDA_AUTO ASSET BACKED 2.520% 06/21/2		03/21/2022	Paydown		869,328	869,328	881,519	871,381	0	(2,053)	0	(2,053)	0	869,328	0	0	0	3,583	06/21/2023	1.A FE
438516-BU-9	HONEYWELL INTERNATIONAL CORPORATE 2.70		02/10/2022	Deutsche Bank Securities Inc		5,021,100	5,000,000	5,240,550	5,239,886	0	(3,553)	0	(3,553)	0	5,236,332	0	(215,232)	(215,232)	67,125	08/15/2029	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL CORPORATE 1.75		01/28/2022	Scotia Capital Markets USA		1,216,514	1,300,000	1,291,643	1,291,881	0	70	0	70	0	1,291,950	0	(75,436)	(75,436)	10,427	09/01/2031	1.F FE
440452-AF-7	HORMEL FOODS CORP NT CORPORATE 1.800%		01/28/2022	Citigroup Capital Markets Inc		855,675	900,000	929,502	925,311	0	(246)	0	(246)	0	925,065	0	(69,390)	(69,390)	2,250	06/11/2030	1.F FE
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant		03/25/2022	Redemption 100.0000		63,055	63,055	63,055	63,055	0	0	0	0	0	63,055	0	0	0	397	01/25/2038	1.B
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		03/31/2022	Redemption 100.0000		78,136	78,136	78,136	78,136	0	0	0	0	0	78,136	0	0	0	1,221	03/31/2042	3.C
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		03/01/2022	Various		61,966	61,966	61,966	61,966	0	0	0	0	0	61,966	0	0	0	1,184	11/01/2027	4.B
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		02/01/2022	Various		122,948	122,948	122,948	122,948	0	0	0	0	0	122,948	0	0	0	1,175	11/01/2027	4.C YE
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		03/01/2022	Various		94,424	94,424	94,424	94,424	0	0	0	0	0	94,424	0	0	0	1,803	11/01/2027	4.B
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		02/01/2022	Various		187,350	187,350	187,350	187,350	0	0	0	0	0	187,350	0	0	0	1,791	11/01/2027	4.C YE
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		03/01/2022	Various		135,734	135,734	135,734	135,734	0	0	0	0	0	135,734	0	0	0	2,593	11/01/2027	4.B
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		02/01/2022	Various		269,315	269,315	269,315	269,315	0	0	0	0	0	269,315	0	0	0	2,574	11/01/2027	4.C YE
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		03/01/2022	Various		120,980	120,980	120,980	120,980	0	0	0	0	0	120,980	0	0	0	1,799	11/01/2027	4.B
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		02/01/2022	Various		240,042	240,042	240,042	240,042	0	0	0	0	0	240,042	0	0	0	1,786	11/01/2027	4.C YE
44644A-AH-0	HUNTINGTON NATL BK BANK NOTE 3.125% 04		02/28/2022	Call 100.0000		2,300,000	2,300,000	2,318,400	2,301,073	0	(656)	0	(656)	0	2,300,417	0	(417)	(417)	29,948	04/01/2022	1.G FE
44891P-AB-0	HYUNDAI AUTO ASSET BACKED 0.360% 01/17		03/15/2022	Paydown		3,066,510	3,066,510	3,066,285	3,066,456	0	53	0	53	0	3,066,510	0	0	0	1,682	01/17/2023	1.A FE
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		03/15/2022	Redemption 100.0000		116,588	116,588	116,588	116,588	0	0	0	0	0	116,588	0	0	0	827	06/15/2034	2.B
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		03/31/2022	Various		678,325	678,325	675,333	675,802	0	2,523	0	2,523	0	678,325	0	0	0	14,855	10/01/2035	3.B
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		03/31/2022	Redemption 100.0000		31,070	31,070	31,070	31,070	0	0	0	0	0	31,070	0	0	0	792	09/30/2036	3.B
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR 8.860%		03/25/2022	Various		43,534	43,534	43,517	43,534	0	0	0	0	0	43,534	0	0	0	341	02/25/2025	1.D FM
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR 8.370%		03/25/2022	Various		257	257	257	257	0	0	0	0	0	257	0	0	0	3	05/25/2025	5.B FE
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR 7.5		03/25/2022	Redemption 100.0000		109	109	109	109	0	0	0	0	0	109	0	0	0	1	12/26/2025	5.B GI
45148@-AA-4	Idaho USG Holdings, LLC Debt in a Projec		03/31/2022	Redemption 100.0000		164,152	164,152	164,152	164,152	0	0	0	0	0	164,152	0	0	0	4,760	03/31/2023	3.B
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje		03/31/2022	Redemption 100.0000		229,893	229,893	229,893	229,893	0	0	0	0	0	229,893	0	0	0	2,414	02/28/2033	3.A
459200-KA-8	IBM CORP CORPORATE 3.500% 05/15/29		03/08/2022	Mizuho Securities USA, Inc.		7,243,180	7,000,000	7,517,440	7,409,898	0	(9,727)	0	(9,727)	0	7,400,171	0	(156,991)	(156,991)	78,264	05/15/2029	1.G FE
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		01/24/2022	Various		710,838	710,838	710,838	710,838	0	0	0	0	0	710,838	0	0	0	39,639	01/24/2031	1.G
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2022	Various		334,569	334,569	334,569	334,569	0	0	0	0	0	334,569	0	0	0	18,657	01/24/2031	1.G
46124H-AD-8	INTUIT INC. CORPORATE 1.650% 07/15/30		01/28/2022	US Bank NA		551,686	593,000	608,643	606,485	0	(151)	0	(151)	0	606,335	0	(54,649)	(54,649)	5,327	07/15/2030	1.G FE
464287-24-2	ISHARES COM		03/10/2022	Merrill Lynch,Pierce,Fenner &		49,800,374	0	56,663,685	54,995,800	1,784,519	287,068	0	2,071,587	0	57,067,388	0	(7,267,014)	(7,267,014)	206,503		2.A
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS 2.		03/01/2022	Paydown		1,453	1,453	1,455	1,452	0	1	0	1	0	1,453	0	0	0	6	08/15/2049	1.A FM
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		03/01/2022	Paydown		1,770	1,770	1,747	1,762	0	8	0	8	0	1,770	0	0	0	9	06/25/2035	1.D FM
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		03/25/2022	Low Book Value		114,434	111,945	92	102	0	55	0	55	0	157	0	114,277	114,277	0	08/25/2036	1.D FM
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		01/01/2022	Paydown		152,982	152,982	154,510	153,013	0	(31)	0	(31)	0	152,982	0	0	0	429	07/15/2045	1.A FM
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS 3.		02/01/2022	Paydown		3,842,058	3,679,362	3,716,148	3,682,437	0	(3,075)	0	(3,075)	0	3,679,362	0	0	0	36,462	12/15/2046	1.A FM
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		03/01/2022	Paydown		1,014,928	944,010	1,004,529	988,094	0	(44,083)	0	(44,083)	0	985,483	0	0	0	9,832	02/15/2047	1.A FM
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		03/01/2022	Paydown		842,504	842,504	850,924	843,452	0	(949)	0	(949)	0	814,959	0	0	0	8,776	02/15/2047	1.A FM
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		01/01/2022	Paydown		314,112	314,112	317,252	314,751	0	(638)	0	(638)	0	300,184	0	0	0	1,585	09/15/2047	1.A FM
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS 3.		03/01/2022	Paydown		85,870	85,870	90,505	87,539	0	(1,668)	0	(1,668)	0	85,870	0	0	0	608	07/15/2048	1.A FM
46650C-AB-5	JBS USA FOOD CO CORPORATE 5.750% 01/15		02/02/2022	Call 105.0464		17,595,279	16,750,000	17,694,375	17,494,918	0	(42,043)	0	(42,043)	0	17,452,875	0	(702,875)	(702,875)	1,372,322	01/15/2028	2.C FE
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2022	Various		4,369,194	4,369,194	4,414,186	4,392,234	0	(23,039)	0	(23,039)	0	4,369,194	0	0	0	146,805	03/16/2027	1.F

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, NAIC Designation Modifier and SVO Administrative Symbol
48121@-AD-3	JRD Holdings LLC Senior Note 4.130% 03		03/27/2022	Various		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	22,147	03/27/2024	2.B PL
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur		03/15/2022	Various		25,350	25,350	25,350	25,350	0	0	0	0	0	25,350	0	0	0	132	12/31/2035	2.B FE
48262*-AA-0	Veyron/KDP I Partners, LLC CTL 3.720%		03/15/2022	Various		63,906	63,906	63,906	63,906	0	0	0	0	0	63,906	0	0	0	397	12/31/2034	2.B
				Redemption 100.0000																	
48262@-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL 3.144		03/15/2022			35,616	35,616	35,616	35,616	0	0	0	0	0	35,616	0	0	0	112	12/31/2036	2.B Z
				Redemption 100.0000																	
48277@-AA-1	KSI II Finco, LLC Debt in a Project 2.		03/15/2022			104,756	104,756	104,756	104,756	0	0	0	0	0	104,756	0	0	0	733	09/15/2031	2.B Z
				Redemption 100.0000																	
48837@-AA-4	Kemin Industries Inc. Senior Note 3.79		03/07/2022			442,181	442,181	447,924	447,004	0	(4,823)	0	(4,823)	0	442,181	0	0	0	4,190	09/07/2022	2.C
				Redemption 100.0000																	
48837@-AB-2	Kemin Industries Inc. Senior Note 4.54		03/07/2022			468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	5,320	12/07/2023	2.C
				Redemption 100.0000																	
48837@-AC-0	Kemin Industries Inc. Senior Secured 4		01/27/2022			8,929	8,929	9,601	9,587	0	(658)	0	(658)	0	8,929	0	0	0	101	04/27/2028	2.C YE
				Redemption 100.0000																	
49063*-AB-7	Kent Nutrition Group Inc Senior Unsecure		03/15/2022			707,489	707,489	756,401	750,050	0	(42,560)	0	(42,560)	0	707,489	0	0	0	7,853	03/15/2026	2.C
49271V-AK-6	Keurig Dr Pepper Inc CORPORATE 3.800%		03/29/2022	Various		6,747,840	7,200,000	8,281,316	8,272,244	0	(6,119)	0	(6,119)	0	8,266,126	0	(1,518,286)	(1,518,286)	114,000	05/01/2050	2.B FE
49271V-AM-2	Keurig Dr Pepper Inc CORPORATE 3.350%		02/02/2022	Goldman Sachs & Co		11,952,103	12,139,000	13,052,217	13,045,003	0	(1,507)	0	(1,507)	0	13,043,496	0	(1,091,393)	(1,091,393)	151,823	03/15/2051	2.B FE
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/01/2022	Maturity		4,080,000	4,080,000	4,076,491	4,079,544	0	456	0	456	0	4,080,000	0	0	0	84,660	03/01/2022	2.B FE
501044-CQ-2	KROGER COMPANY CORPORATE 3.400% 04/15/		01/14/2022	Call 100.0000		5,240,000	5,240,000	5,359,178	5,239,543	0	(787)	0	(787)	0	5,238,756	0	1,244	1,244	46,025	04/15/2022	2.A FE
				Redemption 100.0000																	
50152#-AD-9	Kwik Trip, Inc. Senior Secured 3.500%		02/24/2022			13,550	13,550	13,606	13,591	0	(41)	0	(41)	0	13,550	0	0	0	119	02/24/2036	2.C PL
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		03/31/2022	Various		65,913	65,913	67,750	67,721	0	(1,808)	0	(1,808)	0	65,913	0	0	0	763	06/30/2036	2.B PL
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured		03/05/2022	Various		84,230	84,230	87,396	86,239	0	(2,009)	0	(2,009)	0	84,230	0	0	0	561	10/07/2024	1.G
				Redemption 100.0000																	
502175-D@-8	LTC Properties Inc Senior Unsecured Note		02/16/2022			1,617,700	1,617,700	1,617,700	1,617,700	0	0	0	0	0	1,617,700	0	0	0	18,199	02/16/2032	2.C
50249A-AJ-2	LYB INTERNATIONAL FINANCE III CORPORATE		03/28/2022	Various		27,110,674	28,960,000	30,902,755	30,896,314	0	(6,106)	0	(6,106)	0	30,890,208	0	(3,779,534)	(3,779,534)	436,394	04/01/2051	2.B FE
				Redemption 100.0000																	
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P		03/31/2022			154,887	154,887	163,331	162,360	0	(7,472)	0	(7,472)	0	154,887	0	0	0	2,277	03/31/2024	3.C
				Redemption 100.0000																	
51222*-AA-3	Lakeview Green Energy Senior Secured Not		01/01/2022			142,492	142,492	142,492	142,492	0	0	0	0	0	142,492	0	0	0	2,551	10/01/2029	2.B YE
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		03/25/2022	Paydown		628,800	628,800	628,682	628,725	0	75	0	75	0	628,800	0	0	0	2,941	08/25/2042	1.A FE
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		03/25/2022	Paydown		241,208	241,208	241,206	241,222	0	(14)	0	(14)	0	241,208	0	0	0	933	10/25/2048	1.A FE
51889R-AB-5	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		03/25/2022	Paydown		672,502	672,502	672,485	672,490	0	12	0	12	0	672,502	0	0	0	3,033	10/25/2048	1.A FE
				Redemption 100.0000																	
52678@-AA-8	Lerado Investments, LLC Sr. Secured 3.		03/31/2022			12,673	12,673	12,673	12,673	0	0	0	0	0	12,673	0	0	0	122	03/31/2036	2.B PL
				Citigroup Capital																	
53079E-BK-9	Liberty Mutual Group Inc. CORP 3.950%		03/16/2022	Markets Inc		8,632,776	9,632,000	11,109,591	11,091,999	0	(4,267)	0	(4,267)	0	11,087,732	0	(2,454,956)	(2,454,956)	129,992	05/15/2060	2.B FE
532457-BY-3	Eli Lilly & Co CORPORATE 2.250% 05/15/		01/04/2022	Various		8,950,200	10,000,000	9,960,900	9,962,351	0	5	0	5	0	9,962,356	0	(1,012,156)	(1,012,156)	31,875	05/15/2050	1.F FE
53575#-AJ-9	Link Snacks Inc. Senior Secured Note 5		03/30/2022	Various		6,043,750	6,043,750	6,043,750	6,043,750	0	0	0	0	0	6,043,750	0	0	0	83,857	03/31/2024	3.A
53631@-AB-0	Lippert Components, Inc. Senior Unsecure		03/29/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	47,500	03/29/2022	2.C
53839#-AA-0	Living Cities Blended Catalyst Senior No		01/15/2022	Various		61,875	61,875	61,416	61,505	0	3	0	3	0	61,508	0	367	367	157	12/15/2025	4.C YE
53839#-AA-0	Living Cities Blended Catalyst Senior No		03/15/2022	Various		97,397	97,397	95,008	95,841	0	74	0	74	0	95,915	0	1,482	1,482	743	12/15/2025	5.A
				Redemption 100.0000																	
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured		01/01/2022			98,250	98,250	98,250	98,250	0	0	0	0	0	98,250	0	0	0	992	11/24/2031	1.E PL
				Redemption 100.0000																	
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured		01/01/2022			162,100	162,100	162,100	162,100	0	0	0	0	0	162,100	0	0	0	1,459	04/29/2033	1.E PL
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE 4.090%		03/15/2022	RBC Capital Markets		21,128,160	20,000,000	26,503,781	26,328,287	0	(24,410)	0	(24,410)	0	26,303,877	0	(5,175,717)	(5,175,717)	387,187	09/15/2052	1.G FE
				JP Morgan Securities,																	
539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE 2.800%		02/25/2022	Inc		8,734,400	10,000,000	8,764,700	0	0	908	0	908	0	8,765,608	0	(31,208)	(31,208)	59,111	06/15/2050	1.G FE
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		03/25/2022	Paydown		24,405	24,405	24,561	24,465	0	(60)	0	(60)	0	24,405	0	0	0	54	07/25/2033	1.D FM
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		03/25/2022	Paydown		12,433	12,433	12,472	12,448	0	(16)	0	(16)	0	12,433	0	0	0	25	06/25/2034	1.D FM
				Redemption 100.0000																	
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2022			227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022	3.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2022	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022	3.A
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2022	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,483	03/09/2022	3.A
54910T-AC-6	LSTAR COMMERCIAL MORTGAGE TRUS CMBS 2.		03/01/2022	Paydown		2,925,732	2,925,732	2,939,218	2,924,695	0	1,037	0	1,037	0	2,925,732	0	0	0	9,661	03/10/2050	1.A FM
54949@-AL-3	Luck Stone Corporation Senior Note 3.9		01/20/2022	Redemption 100.0000		42,083	42,083	42,083	42,083	0	0	0	0	0	42,083	0	0	0	419	04/22/2024	3.B
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		03/25/2022	Paydown		128,323	128,323	45,255	31,467	0	96,856	0	96,856	0	128,323	0	0	0	45	08/25/2036	1.D FM
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not		02/23/2022	Redemption 100.0000		32,545	32,545	34,104	34,002	0	(1,457)	0	(1,457)	0	32,545	0	0	0	287	08/23/2027	2.C
55347F-10-2	MRAIT_AGY_WH CMO FLOATER 1.531% 09/15/		03/24/2022	Wilmington Trust		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	69,393	09/15/2022	1.F Z
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		03/17/2022	Call 100.0000		2,018,750	2,018,750	1,676,878	1,973,278	0	13,264	0	13,264	0	1,986,541	0	32,209	32,209	47,414	09/01/2022	5.B GI
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		02/28/2022	Redemption 100.0000		106,250	106,250	88,257	103,857	0	2,393	0	2,393	0	106,250	0	0	0	1,328	09/01/2022	5.B GI
57636Q-AL-8	Mastercard Inc CORPORATE 3.650% 06/01/		03/22/2022	Barclays Capital Inc		2,731,452	2,726,000	3,287,338	3,266,960	0	(3,240)	0	(3,240)	0	3,263,720	0	(532,268)	(532,268)	31,232	06/01/2049	1.E FE
57636Q-AT-1	Mastercard Inc CORPORATE 2.950% 03/15/		01/25/2022	Merrill Lynch,Pierce,Fenner &		9,841,900	10,000,000	9,905,300	9,906,733	0	195	0	195	0	9,906,929	0	(65,029)	(65,029)	108,167	03/15/2051	1.E FE
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		03/01/2022	Paydown		33,777	33,777	27,444	30,044	0	3,733	0	3,733	0	33,777	0	0	0	283	12/25/2034	1.D FM
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		03/25/2022	Paydown		62,307	62,307	62,307	62,307	0	0	0	0	0	62,307	0	0	0	52	10/25/2034	1.D FM
57686G-B#-1	Matson Inc Senior Unsecured Note 3.140		03/14/2022	Various		4,293,870	4,293,870	4,293,870	4,293,870	0	0	0	0	0	4,293,870	0	0	0	67,414	09/15/2031	2.B PL
58013M-FH-2	MCDONALDS CORP CORPORATE 4.450% 09/01/		02/04/2022	Various		4,498,160	4,000,000	5,068,325	5,063,544	0	(2,700)	0	(2,700)	0	5,060,844	0	(562,684)	(562,684)	77,628	09/01/2048	2.A FE
58502B-AC-0	MEDNAX INC CORPORATE 6.250% 01/15/27		02/11/2022	Call 104.6880		17,133,238	16,366,000	17,206,384	16,514,730	0	(30,874)	0	(30,874)	0	17,112,356	0	(746,356)	(746,356)	1,352,550	01/15/2027	4.A FE
58646#-AL-8	Menasha Corporation Senior Note 4.210%		02/07/2022	Various		12,500,000	12,500,000	12,843,788	12,518,077	0	(18,077)	0	(18,077)	0	12,500,000	0	0	0	131,563	02/07/2022	2.B
58646#-AM-6	Menasha Corporation Senior Note 4.370%		03/14/2022	Various		2,376,995	2,376,995	2,420,538	2,410,044	0	(33,049)	0	(33,049)	0	2,376,995	0	0	0	25,969	03/14/2027	2.B
58646#-AP-9	Menasha Corporation Senior Note 3.580%		02/04/2022	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	639	02/04/2028	2.B
58933Y-BB-0	Merck & Co Inc CORPORATE 2.450% 06/24/		02/04/2022	Various		7,136,540	8,000,000	7,196,960	7,209,914	0	787	0	787	0	7,210,700	0	(74,160)	(74,160)	13,067	06/24/2050	1.E FE
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL 4.42		03/15/2022	Redemption 100.0000		19,129	19,129	19,129	19,129	0	0	0	0	0	19,129	0	0	0	141	09/15/2039	1.E
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL 4.42		03/15/2022	Redemption 100.0000		21,999	21,999	21,999	21,999	0	0	0	0	0	21,999	0	0	0	162	11/15/2039	1.E
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		02/25/2022	Paydown		13,766	13,766	13,260	13,583	0	183	0	183	0	13,766	0	0	0	33	06/25/2034	1.D FM
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		03/25/2022	Paydown		137,518	137,518	137,265	137,343	0	175	0	175	0	137,518	0	0	0	680	11/25/2033	1.D FM
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		03/25/2022	Paydown		22,029	22,029	21,836	21,853	0	175	0	175	0	22,029	0	0	0	67	02/25/2034	1.D FM
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		03/25/2022	Paydown		138,992	138,992	11,997	12,982	0	126,010	0	126,010	0	138,992	0	0	0	63	04/25/2047	1.D FM
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		03/25/2022	Paydown		353,744	353,744	109,073	111,007	0	242,737	0	242,737	0	353,744	0	0	0	251	07/25/2037	1.D FM
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58		03/01/2022	Paydown		1,290,465	1,290,465	1,313,896	1,304,483	0	(14,018)	0	(14,018)	0	1,290,465	0	0	0	7,651	04/25/2058	1.A FM
59748T-AA-7	Midland Cogen Venture LP Senior Secured		03/15/2022	Redemption 100.0000		884,000	884,000	958,024	904,049	0	(20,049)	0	(20,049)	0	884,000	0	0	0	26,520	03/15/2025	3.B FE
59862*-AD-5	Mike Albert Leasing Inc. Senior Secured		03/11/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	139,875	03/11/2022	2.C
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		03/14/2022	Paydown		1,287,111	1,287,111	1,286,976	1,287,070	0	42	0	42	0	1,287,111	0	0	0	805	08/14/2023	1.A FE
609207-AT-2	Mondelez International Inc CORPORATE 2		03/18/2022	Tender (Corp Action)		2,137,041	2,188,000	2,191,960	2,191,265	0	(57)	0	(57)	0	2,191,208	0	(119,807)	(119,807)	61,412	04/13/2030	2.B FE
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS 3.		03/01/2022	Paydown		3,499,592	3,492,062	3,539,805	3,509,858	0	(17,796)	0	(17,796)	0	3,499,592	0	0	0	20,255	02/15/2047	1.A FM
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS 2.		03/01/2022	Paydown		1,072,594	1,072,594	1,053,362	1,067,183	0	5,410	0	5,410	0	1,065,064	0	0	0	6,318	02/15/2046	1.A FM
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS 3.		01/01/2022	Paydown		87,254	87,254	88,126	87,548	0	(294)	0	(294)	0	81,524	0	0	0	507	12/15/2048	1.A FM
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		03/25/2022	Paydown		1,994,417	1,994,417	1,641,144	1,943,245	0	51,172	0	51,172	0	1,994,417	0	0	0	2,716	11/25/2035	1.D FM
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		03/25/2022	Paydown		7,194	7,194	6,700	4,520	0	1,109	0	1,109	0	7,194	0	0	0	25	03/25/2033	1.D FM
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		02/25/2022	Low Book Value		4,748	0	0	0	0	0	0	0	0	0	0	4,748	4,748	0	11/26/2032	1.D FM
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		03/25/2022	Paydown		12,991	12,991	13,042	13,008	0	(17)	0	(17)	0	12,991	0	0	0	20	09/25/2033	1.D FM
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		03/25/2022	Paydown		12,563	12,563	10,427	8,817	0	3,746	0	3,746	0	12,563	0	0	0	45	09/25/2033	1.D FM
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		03/25/2022	Paydown		28,363	28,363	28,492	28,408	0	(44)	0	(44)	0	28,363	0	0	0	49	10/25/2033	1.D FM
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		03/25/2022	Low Book Value		9,422	8,669	6,797	16	0	(15)	0	(15)	0	1	0	9,421	9,421	0	01/25/2032	1.D FM
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		03/25/2022	Paydown		3,036	3,036	1,915	808	0	2,228	0	2,228	0	3,036	0	0	0	13	09/25/2032	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61747Y-ED-3	MORGAN STANLEY CORP FLOATER 2.239% 07/		01/20/2022	Merrill Lynch,Pierce,Fenner & ...		353,723	375,000	363,570	363,689	0	42	0	42	0	363,732	0	(10,009)	(10,009)	4,291	07/21/2032	1.F FE
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		03/25/2022	Paydown		39,983	39,983	18,822	14,708	0	25,275	0	25,275	0	39,983	0	0	0	20	11/25/2036	1.D FM
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS 2.		03/01/2022	Paydown		1,380,837	1,380,837	1,415,931	1,390,941	0	(10,104)	0	(10,104)	0	1,380,837	0	0	0	8,606	11/15/2045	1.D FM
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS 2.		02/01/2022	Paydown		413,051	413,051	412,935	412,575	0	476	0	476	0	413,051	0	0	0	1,971	12/15/2048	1.A FM
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS 3.		03/01/2022	Paydown		503,266	503,266	512,290	506,930	0	(3,663)	0	(3,663)	0	503,266	0	0	0	3,176	04/15/2047	1.A FM
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS 3.646%		02/01/2022	Paydown		1,746,565	1,659,854	1,676,368	1,663,929	0	(4,076)	0	(4,076)	0	1,659,854	0	0	0	14,438	10/15/2047	1.A FM
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS 3.326%		03/01/2022	Paydown		908,528	908,528	956,581	939,710	0	(31,182)	0	(31,182)	0	908,528	0	0	0	5,085	12/15/2047	1.A FM
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS 3.		03/01/2022	Paydown		888,855	888,855	923,472	910,323	0	(21,467)	0	(21,467)	0	888,855	0	0	0	5,335	05/15/2048	1.A FM
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS 3.		03/01/2022	Paydown		239,192	233,462	250,417	243,800	0	(10,339)	0	(10,339)	0	239,192	0	0	0	1,631	07/15/2051	1.A FM
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		03/10/2022	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	53,366	03/10/2022	1.E FE
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		03/15/2022	Redemption 100.0000		100,468	100,468	100,468	100,468	0	0	0	0	0	100,468	0	0	0	899	09/15/2037	2.B
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL 4.238% 01/31/		03/31/2022	Various		224,109	224,109	224,299	224,251	0	(142)	0	(142)	0	224,109	0	0	0	1,599	01/31/2038	1.G
62880#-AA-9	NC 102 Project, LLC Debt in a Project		03/31/2022	Various		187,308	187,308	187,308	187,308	0	0	0	0	0	187,308	0	0	0	2,065	09/30/2033	3.B
62963#-AE-1	NRP (Operating) LLC Senior Note 5.820%		03/28/2022	Various		671,983	671,983	606,635	650,088	0	21,895	0	21,895	0	671,983	0	0	0	19,555	03/28/2024	4.A
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2022	Various		957,022	957,022	990,823	966,475	0	(9,453)	0	(9,453)	0	957,022	0	0	0	42,683	03/25/2024	4.A
637071-AK-7	National Oilwell Varco CORPORATE 3.950		03/07/2022	Morgan Stanley & Co, Inc		5,990,478	6,692,000	6,582,638	6,603,099	0	369	0	369	0	6,603,468	0	(612,990)	(612,990)	71,958	12/01/2042	2.B FE
63941B-AB-1	Navient Student Loan Trust ASSET BACKED		03/15/2022	Paydown		205,247	205,247	205,156	205,177	0	70	0	70	0	205,247	0	0	0	1,222	01/15/2043	1.A FE
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		03/15/2022	Paydown		1,704,794	1,704,794	1,704,190	1,704,340	0	454	0	454	0	1,704,794	0	0	0	7,603	05/15/2068	1.A FE
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		03/15/2022	Paydown		397,688	397,688	397,614	397,588	0	100	0	100	0	397,688	0	0	0	754	09/16/2069	1.A FE
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK		03/15/2022	Paydown		421,786	421,786	421,754	421,741	0	45	0	45	0	421,786	0	0	0	873	07/15/2069	1.A FE
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		03/15/2022	Paydown		202,948	202,948	202,919	202,914	0	34	0	34	0	202,948	0	0	0	290	05/15/2069	1.A FE
641062-AS-3	NESTLE HLDGS INC. CORPORATE 1.000% 09/		01/12/2022	Barclays Capital Inc		1,328,432	1,400,000	1,397,830	1,398,215	0	11	0	11	0	1,398,227	0	(69,795)	(69,795)	4,628	09/15/2027	1.D FE
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		03/25/2022	Paydown		37,632	37,632	37,644	37,705	0	(73)	0	(73)	0	37,632	0	0	0	57	07/25/2033	1.D FM
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		02/01/2022	Various		1,794	1,794	1,794	1,794	0	0	0	0	0	1,794	0	0	0	22	08/01/2048	5.B GI
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		02/01/2022	Various		12,633	12,633	12,063	12,154	0	480	0	480	0	12,633	0	0	0	158	02/01/2039	5.B GI
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		02/01/2022	Various		15,000	15,000	14,647	14,714	0	286	0	286	0	15,000	0	0	0	176	05/01/2036	5.B GI
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		02/01/2022	Various		30,000	30,000	29,307	29,436	0	564	0	564	0	30,000	0	0	0	353	05/01/2036	5.B GI
651639-AX-4	NEWMONT MINING CORP CORPORATE 2.800% 1		03/28/2022	JP Morgan Securities, Inc		4,055,378	4,289,000	4,607,673	4,559,122	0	(8,247)	0	(8,247)	0	4,550,875	0	(495,497)	(495,497)	59,712	10/01/2029	2.A FE
651639-AY-2	NEWMONT MINING CORP CORPORATE 2.250% 1		01/21/2022	Various		25,576,731	26,410,000	26,943,247	26,871,588	0	(1,535)	0	(1,535)	0	26,870,053	0	(1,293,322)	(1,293,322)	173,651	10/01/2030	2.A FE
653240-AA-9	Newtown Credit Les Level-Debt 6.082% 0		03/15/2022	Various		297,429	297,429	308,289	306,002	0	(8,573)	0	(8,573)	0	297,429	0	0	0	3,020	05/15/2023	1.D
654106-AM-5	NIKE INC CORPORATE 3.375% 03/27/50		03/16/2022	Citigroup Capital Markets Inc		8,625,960	9,000,000	10,278,000	10,227,915	0	(6,219)	0	(6,219)	0	10,221,696	0	(1,595,736)	(1,595,736)	144,281	03/27/2050	1.E FE
65442B-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		03/10/2022	Various		77,854	77,854	77,940	77,937	0	(83)	0	(83)	0	77,854	0	0	0	888	10/10/2032	2.B
65479G-AD-1	NISSAN AUTO ASSET BACKED 3.060% 03/15/		03/15/2022	Paydown		1,163,531	1,163,531	1,163,494	1,163,404	0	127	0	127	0	1,163,531	0	0	0	5,175	03/15/2023	1.A FE
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		03/31/2022	Various		73,726	73,726	67,730	69,507	0	4,219	0	4,219	0	73,726	0	0	0	673	06/06/2028	5.A
655844-CF-3	NORFOLK SOUTHERN CORP CORPORATE 3.050%		02/02/2022	Barclays Capital Inc		12,404,990	13,000,000	13,307,570	13,305,450	0	(735)	0	(735)	0	13,304,715	0	(899,725)	(899,725)	87,010	05/15/2050	2.A FE
655844-CL-0	NORFOLK SOUTHERN CORP CORPORATE 2.900%		01/10/2022	WELLS FARGO SEC LLC		17,324,216	18,200,000	18,055,492	18,056,147	0	147	0	147	0	18,056,294	0	(732,078)	(732,078)	200,857	08/25/2051	2.A FE
665859-AV-6	NORTHERN TRUST CORP CORPORATE 1.950% 0		01/28/2022	JP Morgan Securities, Inc		4,803,300	5,000,000	5,273,200	5,234,114	0	(2,486)	0	(2,486)	0	5,231,628	0	(428,328)	(428,328)	24,375	05/01/2030	1.E FE
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE 4.400%		01/28/2022	Various		10,663,558	8,829,000	12,067,389	11,896,762	0	(8,530)	0	(8,530)	0	11,888,232	0	(1,224,674)	(1,224,674)	90,990	05/06/2044	1.D FE
66989H-AS-7	NOVARTIS CAPITAL CORP CORPORATE 2.750%		02/10/2022	Various		5,142,581	5,620,000	6,380,948	6,354,193	0	(2,210)	0	(2,210)	0	6,351,983	0	(1,209,402)	(1,209,402)	77,275	08/14/2050	1.D FE
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project 4.41		01/31/2022	Redemption 100.0000		500,830	500,830	500,830	500,830	0	0	0	0	0	500,830	0	0	0	11,043	06/30/2038	3.A Z
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project 6.00		01/31/2022	Redemption 100.0000		118,894	118,894	118,894	118,894	0	0	0	0	0	118,894	0	0	0	3,567	12/31/2036	3.B Z
67611@-AA-6	Odyssey Global Holding Corp Sr. Secured		01/06/2022	Call 100.0000		1,845,799	1,845,799	1,845,799	1,845,799	0	0	0	0	0	1,845,799	0	0	0	0	04/30/2026	4.B Z
67611@-AB-4	Odyssey Global Holding Corp Sr. Secured		03/31/2022	Redemption 100.0000		209,747	209,747	209,747	209,747	0	0	0	0	0	209,747	0	0	0	4,143	04/30/2026	3.B Z
67611@-AC-2	Odyssey Global Holding Corp Sr. Secured		03/31/2022	Redemption 100.0000		75,948	75,948	75,948	75,948	0	0	0	0	0	75,948	0	0	0	1,424	04/30/2026	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon		03/31/2022	DB PPC NonTrust GOLD		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/01/2031	1.E FE
				Redemption 100.0000																	
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		03/10/2022			26,003	37,967	37,967	37,967	0	0	0	0	0	26,003	0	0	0	391	01/10/2033	2.B
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		03/10/2022	Various		30,907	30,907	30,907	30,907	0	0	0	0	0	30,907	0	0	0	330	01/10/2033	2.B
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		03/25/2022	Paydown		12,258	12,258	12,154	7,891	0	608	0	608	0	12,258	0	0	0	13	10/25/2032	1.D FM
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		02/25/2022	Paydown		1,522	1,522	1,537	0	0	(16)	0	(16)	0	1,522	0	0	0	1	10/25/2032	1.D FM
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER 0.7		03/25/2022	Paydown		132,405	132,405	64,415	49,448	0	82,957	0	82,957	0	132,405	0	0	0	88	07/25/2036	1.D FM
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		02/28/2022	Tender (Corp Action)		870,450	816,000	870,492	429,780	0	(2,047)	0	(2,047)	0	864,125	0	(18,155)	(18,155)	21,614	05/13/2027	4.C FE
				JANE STREET EXECUTION																	
69349L-AS-7	PNC BANK NA CORPORATE 2.700% 10/22/29		01/28/2022	SERVICES		601,572	600,000	649,698	643,513	0	(435)	0	(435)	0	643,078	0	(41,506)	(41,506)	4,455	10/22/2029	1.G FE
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/23/2022	Call 100.0000		31,000,000	31,000,000	31,000,000	31,000,000	0	0	0	0	0	31,000,000	0	0	0	0	02/24/2023	1.F FE
69353R-FU-7	PNC BANK NATIONAL ASSOCIATION CORP FLOAT		02/23/2022	Call 100.0000		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	0	02/24/2023	1.F FE
693627-AJ-0	DUKE ENERGY INDIANA INC CORPORATE 8.85		01/15/2022	Maturity		250,000	250,000	274,717	250,544	0	(544)	0	(544)	0	250,000	0	0	0	11,063	01/15/2022	1.F FE
701094-AP-9	PARKER HANNIFIN CORP CORPORATE 4.000%		03/02/2022	Barclays Capital Inc		2,459,363	2,340,000	2,759,621	2,756,737	0	(1,818)	0	(1,818)	0	2,754,919	0	(295,556)	(295,556)	20,800	06/14/2049	2.A FE
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		03/01/2022	Various		270,492	270,492	271,273	271,208	0	(716)	0	(716)	0	270,492	0	0	0	3,269	12/30/2024	4.A PL
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		03/15/2022	Various		424,286	424,286	425,716	424,781	0	(496)	0	(496)	0	424,286	0	0	0	3,732	04/15/2027	2.A
713448-FG-8	PEPSICO INC CORPORATE 2.750% 10/21/51		02/08/2022	Various		19,525,200	21,200,000	21,062,624	21,062,719	0	318	0	318	0	21,063,037	0	(1,537,837)	(1,537,837)	176,519	10/21/2051	1.E FE
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured		01/13/2022	Direct		2,660,763	2,660,763	2,660,763	2,660,763	0	0	0	0	0	2,660,763	0	0	0	8,748	12/29/2027	4.B Z
				Redemption 100.0000																	
72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured		03/29/2022			34,036	34,036	34,036	34,036	0	0	0	0	0	34,036	0	0	0	0	12/29/2027	4.B Z
000000-00-0	PLATO ELEARNING LLC Sr. Secured 7.610%		01/26/2022	Direct		4,501,030	4,501,030	4,501,030	0	0	0	0	0	0	4,501,030	0	0	0	2,300	01/11/2027	4.C Z
				Redemption 100.0000																	
000000-00-0	PLATO ELEARNING LLC Sr. Secured 7.610%		03/31/2022			57,576	57,576	57,576	0	0	0	0	0	0	57,576	0	0	0	977	01/11/2027	4.C Z
73020#-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		03/15/2022	Various		107,202	107,202	113,087	111,754	0	(4,552)	0	(4,552)	0	107,202	0	0	0	1,163	11/15/2034	1.D FE
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A 1.402%		01/25/2022	Paydown		1,103,121	1,103,121	982,146	1,052,400	0	50,720	0	50,720	0	1,103,121	0	0	0	930	06/25/2035	1.D FM
737446-AM-6	POST HOLDINGS INC CORPORATE 5.750% 03/		03/17/2022	Call 102.8750		1,335,318	1,298,000	1,336,940	0	0	(2,198)	0	(2,198)	0	1,334,743	0	(36,742)	(36,742)	77,952	03/01/2027	4.B FE
73965*-AA-8	Prairie Power Inc. Senior Secured Note		02/15/2022	Various		148,734	148,734	153,512	151,912	0	(3,178)	0	(3,178)	0	148,734	0	0	0	1,896	11/15/2032	2.B
				Redemption 100.0000																	
73986#-AA-1	Pratt Properties Inc. Senior Note 5.85		03/01/2022			84,348	84,348	84,348	84,348	0	0	0	0	0	84,348	0	0	0	824	11/13/2023	3.B
74170*-AN-9	Prime Property Fund, LLC Senior Unsecure		02/01/2022	DB PPC NonTrust GOLD		10,610	10,428	11,069	11,031	0	(10)	0	(10)	0	11,022	0	(412)	(412)	188	01/05/2027	1.F
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure		02/01/2022	DC PCG NonTrust GOLD		44,094	42,700	42,700	42,700	0	0	0	0	0	42,699	0	1,395	1,395	454	10/12/2027	1.F
742718-FK-0	PROCTER & GAMBLE CO CORPORATE 3.600% 0		02/11/2022	Various		4,617,996	4,150,000	4,883,098	4,854,607	0	(1,995)	0	(1,995)	0	4,852,613	0	(234,617)	(234,617)	58,100	03/25/2050	1.D FE
				Redemption 100.0000																	
74320#-AB-2	Revco Management, LLC Sr. Secured 6.97		03/31/2022			60,117	60,117	60,117	60,117	0	0	0	0	0	60,117	0	0	0	1,130	07/10/2024	4.A Z
				Redemption 0.0000																	
74320#-AB-2	Revco Management, LLC Sr. Secured 6.97		01/06/2022			0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/10/2024	4.B Z
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE 4.125%		03/03/2022	Barclays Capital Inc		6,182,956	5,740,000	7,458,786	7,379,771	0	(8,665)	0	(8,665)	0	7,371,106	0	(1,188,150)	(1,188,150)	93,395	04/15/2047	1.F FE
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE 4.000%		01/28/2022	Market Axess		2,958,660	2,700,000	3,286,710	3,191,498	0	(5,772)	0	(5,772)	0	3,185,727	0	(227,067)	(227,067)	45,000	03/01/2029	1.F FE
				Morgan Stanley & Co, Inc																	
743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE 3.950%		01/28/2022			11,369,200	10,000,000	12,915,000	12,799,017	0	(5,769)	0	(5,769)	0	12,793,248	0	(1,424,048)	(1,424,048)	137,153	03/26/2050	1.F FE
				Redemption 100.0000																	
74340U-AA-5	Project Bluejay Bodurant IA SR CTL 3.3		03/10/2022			142,768	142,768	142,768	142,768	0	0	0	0	0	142,768	0	0	0	792	01/10/2041	1.F
				Redemption 100.0000																	
74352*-AA-7	Project Bluejay (Bondurant IA) CTL 3.3		03/10/2022			128,289	128,289	128,289	128,289	0	0	0	0	0	128,289	0	0	0	712	01/10/2041	1.F
744448-CS-8	PUBLIC SERVICE CO COLO CORPORATE 3.200		01/05/2022	Various		6,684,795	6,500,000	7,516,990	7,480,893	0	(407)	0	(407)	0	7,480,486	0	(795,691)	(795,691)	72,800	03/01/2050	1.E FE
74456Q-CD-6	PUBLIC SVC ELEC & GAS CO CORPORATE 2.7		03/24/2022	Barclays Capital Inc		12,152,171	14,613,000	14,587,522	14,587,508	0	239	0	239	0	14,587,747	0	(2,435,576)	(2,435,576)	161,108	05/01/2050	1.F FE
74456Q-CG-9	PUBLIC SVC ELEC & GAS CO CORPORATE 3.0		03/21/2022	Barclays Capital Inc		8,073,982	9,185,000	9,424,602	9,421,782	0	(1,117)	0	(1,117)	0	9,420,664	0	(1,346,682)	(1,346,682)	154,614	03/01/2051	1.F FE
				Redemption 100.0000																	
74731@-AU-3	Quad/Graphics Inc Senior Secured Note		03/27/2022			353,745	353,745	358,238	356,554	0	(2,809)	0	(2,809)	0	353,745	0	0	0	12,841	03/27/2023	4.A
747525-BN-2	QUALCOMM INC CORPORATE 1.300% 05/20/28		01/28/2022	RBC Capital Markets		282,201	300,000	300,636	300,549	0	(18)	0	(18)	0	300,530	0	(18,329)	(18,329)	769	05/20/2028	1.F FE
				Redemption 100.0000																	
74842*-AM-9	Quiktrip Corporation Senior Unsecured		01/22/2022			1,618,001	1,618,001	1,694,101	1,683,584	0	(65,583)	0	(65,583)	0	1,618,001	0	0	0	14,158	01/22/2026	2.A
				Redemption 100.0000																	
74875@-AJ-4	Quinn Group, Inc. Senior Unsecured Note		03/31/2022			1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	18,214	03/31/2028	2.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		03/25/2022	Paydown		315,201	315,201	285,326	289,786	0	4,806	0	4,806	0	315,201	0	0	0	103	02/25/2037	1.D FM
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		02/25/2022	Paydown		287,496	287,496	287,332	0	0	164	0	164	0	287,496	0	0	0	61	02/25/2037	1.D FM
				Redemption 100.0000																	
74930#-AA-6	RBH Investor III, LLC Leveraged Loan 5		02/26/2022			(28,364)	(28,364)	(28,288)	(28,363)	0	(1)	0	(1)	0	(28,364)	0	0	0	0	01/31/2022	5.B GI
74979U-AA-3	RS 2018 Private, LLC Senior Secured Note		03/20/2022	Various		95,485	95,485	103,445	103,051	0	(7,567)	0	(7,567)	0	95,485	0	0	0	964	06/20/2026	1.G PL
				Redemption 100.0000																	
750731-AA-9	Raiders Football Club CTL 3.744% 02/10		01/10/2022			893	893	893	893	0	0	0	0	0	893	0	0	0	3	02/10/2049	2.A YE
				Redemption 100.0000																	
750731-AA-9	Raiders Football Club CTL 3.744% 02/10		03/10/2022			1,794	1,794	1,794	1,794	0	0	0	0	0	1,794	0	0	0	14	02/10/2049	2.A
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES 8.		02/15/2022	Maturity		15,100,000	15,100,000	15,418,897	15,098,098	0	1,903	0	1,903	0	15,100,000	0	0	0	651,188	02/15/2022	1.E FE
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		03/25/2022	Paydown		354,109	354,109	285,029	343,952	0	10,157	0	10,157	0	354,109	0	0	0	340	10/25/2036	1.D FM
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		03/31/2022	Various		195,853	195,853	197,653	197,175	0	(1,323)	0	(1,323)	0	195,853	0	0	0	3,354	09/30/2035	2.B
				Citigroup Capital																	
756109-BL-7	Realty Income Corporation CORPORATE 2.		03/09/2022	Markets Inc		9,506,600	10,000,000	10,449,700	10,448,743	0	(7,322)	0	(7,322)	0	10,441,420	0	(934,820)	(934,820)	68,083	12/15/2032	1.G FE
				Redemption 100.0000																	
75659*-AA-4	Red Hills Finance LLC Senior Secured Not		03/31/2022			160,245	160,245	179,653	178,775	0	(18,530)	0	(18,530)	0	160,245	0	0	0	2,604	06/30/2028	3.B
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		03/25/2022	Paydown		8,023	8,023	8,047	8,039	0	(16)	0	(16)	0	8,023	0	0	0	9	06/25/2033	1.D FM
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		03/01/2022	Paydown		4,115	4,115	4,115	4,115	0	0	0	0	0	4,115	0	0	0	33	07/25/2034	1.D FM
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		03/25/2022	Paydown		827	827	717	661	0	166	0	166	0	827	0	0	0	2	10/25/2032	1.D FM
76110*-AA-5	Resident Ownership Capital LLC Secured N		03/31/2022	Various		18,000	18,000	16,767	17,182	0	818	0	818	0	18,000	0	0	0	184	07/31/2027	5.B GI
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		03/25/2022	Paydown		271,584	271,584	188,550	187,361	0	84,224	0	84,224	0	271,584	0	0	0	704	10/25/2034	1.D FM
76289#-AD-0	Rich Holdings Inc. Senior Note 4.450%		03/31/2022	Various		7,728,917	7,728,917	7,911,567	7,766,499	0	(37,583)	0	(37,583)	0	7,728,917	0	0	0	85,984	03/31/2023	2.B
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/15/2022	Paydown		1,181,165	1,181,165	1,181,013	1,181,036	0	128	0	128	0	1,181,165	0	0	0	7,362	06/15/2048	1.A FE
				Redemption 100.0000																	
78478@-AA-5	SR Hazlehurst, LLC Debt in a Project 5		03/31/2022			1,543	1,543	1,543	0	0	0	0	0	0	1,543	0	0	0	21	12/31/2040	3.B
				Redemption 100.0000																	
79575@-AL-1	Saltchuk Resources Inc Senior Note 4.5		03/02/2022			954,167	954,167	954,167	954,167	0	0	0	0	0	954,167	0	0	0	21,469	09/04/2029	1.F PL
80286K-AB-8	SANTANDER AUTO ASSET BACKED 1.690% 01/		01/20/2022	Paydown		1,157,212	1,157,212	1,157,147	1,157,158	0	54	0	54	0	1,157,212	0	0	0	1,630	01/20/2023	1.A FE
80286R-AB-3	SANTANDER AUTO ASSET BACKED 0.420% 11/		03/20/2022	Paydown		6,622,782	6,622,782	6,622,155	6,622,467	0	315	0	315	0	6,622,782	0	0	0	4,622	11/20/2023	1.A FE
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		03/25/2022	Paydown		15,374	15,374	13,213	6,190	0	9,184	0	9,184	0	15,374	0	0	0	62	12/25/2033	1.D FM
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		03/25/2022	Paydown		4,338	4,338	3,738	2,919	0	1,420	0	1,420	0	4,338	0	0	0	7	03/25/2035	1.D FM
808513-BS-3	CHARLES SCHWAB CORP CORPORATE 2.300% 0		03/02/2022	WELLS FARGO SEC LLC		95,031	100,000	100,304	100,287	0	(5)	0	(5)	0	100,282	0	(5,251)	(5,251)	709	05/13/2031	1.F FE
810186-AT-3	SCOTTS MIRACLE-GRO CO/TH CORPORATE 4.0		02/09/2022	Tax Free Exchange		893,673	900,000	893,673	893,985	0	64	0	64	0	894,050	0	(377)	(377)	12,800	04/01/2031	4.A FE
810186-AV-8	SCOTTS MIRACLE-GRO CO/TH CORPORATE 4.3		01/26/2022	Tax Free Exchange		1,621,500	1,600,000	1,621,500	1,620,834	0	(129)	0	(129)	0	1,620,705	0	795	795	31,694	02/01/2032	4.A FE
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/25/2022	Paydown		17,606	17,606	14,492	15,437	0	2,169	0	2,169	0	17,606	0	0	0	31	09/25/2034	1.D FM
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/25/2022	Paydown		301,972	301,972	230,468	254,052	0	47,920	0	47,920	0	301,972	0	0	0	372	12/25/2035	1.D FM
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/25/2022	Paydown		453,506	453,506	163,954	166,514	0	286,993	0	286,993	0	453,506	0	0	0	343	05/25/2037	1.D FM
824348-BK-1	SHERWIN WILLIAMS CO CORPORATE 3.800% 0		03/22/2022	Various		4,711,900	5,000,000	5,418,400	5,411,810	0	(2,159)	0	(2,159)	0	5,409,651	0	(697,751)	(697,751)	115,583	08/15/2049	2.B FE
				Merrill																	
824348-BN-5	SHERWIN WILLIAMS CO CORPORATE 2.200% 0		02/08/2022	Lynch,Pierce,Fenner &		2,601,285	2,766,000	2,730,872	2,731,014	0	321	0	321	0	2,731,336	0	(130,051)	(130,051)	15,213	03/15/2032	2.B FE
				JP Morgan Securities,																	
824348-BP-0	SHERWIN WILLIAMS CO CORPORATE 2.900% 0		02/16/2022	Inc		10,425,548	12,400,000	12,409,048	12,408,941	0	(84)	0	(84)	0	12,408,857	0	(1,983,309)	(1,983,309)	97,891	03/15/2052	2.B FE
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER 0.4		01/25/2022	Paydown		916,987	916,987	751,929	849,578	0	67,409	0	67,409	0	916,987	0	0	0	665	10/25/2040	1.A FE
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER 1.0		01/25/2022	Paydown		2,274,128	2,274,128	1,981,584	2,148,470	0	125,658	0	125,658	0	2,274,128	0	0	0	5,079	10/25/2040	1.A FE
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER 1.0		01/25/2022	Paydown		3,878,856	3,878,856	3,382,618	3,667,967	0	210,888	0	210,888	0	3,878,856	0	0	0	8,662	10/25/2040	1.A FE
83149Y-AB-5	SALLIE MAE FFLP ABS FLOATER 1.607% 10/		03/25/2022	Paydown		3,831,958	3,831,958	3,831,958	3,831,958	0	0	0	0	0	3,831,958	0	0	0	8,050	10/25/2034	1.A FE
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/15/2022	Paydown		3,705,562	3,705,562	3,704,544	3,704,818	0	745	0	745	0	3,705,562	0	0	0	14,659	11/16/2048	1.A FE
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/15/2022	Paydown		1,471,894	1,471,894	1,471,811	1,471,814	0	81	0	81	0	1,471,894	0	0	0	7,192	08/17/2048	1.A FE
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		03/25/2022	Paydown		43,418	43,418	14,786	21,535	0	21,883	0	21,883	0	43,418	0	0	0	102	01/25/2035	1.D FM
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT		01/25/2022	Paydown		612,691	612,691	594,406	607,950	0	4,741	0	4,741	0	612,691	0	0	0	1,838	10/27/2036	1.A FE
				Redemption 100.0000																	
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2022			418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040	1.F
				Redemption 100.0000																	
84055*-AE-8	South Texas Electric Coop Senior Secured		02/15/2022			117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	2,434	08/17/2048	1.F

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, NAIC Designation Modifier and SVO Administrative Symbol
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C CORPORATE		03/29/2022	WELLS FARGO SEC LLC		3,972,807	4,735,000	4,693,048	4,693,166	0	421	0	421	0	4,693,587	0	(720,780)	(720,780)	82,863	09/30/2051	2.A FE
				Redemption 100.0000																	
84314#-AD-3	Southern Illinois Power Cooper Senior Se		03/15/2022			307,018	307,018	307,018	307,018	0	0	0	0	0	307,018	0	0	0	8,443	03/15/2041	2.B FE
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		03/01/2022	Paydown		73,344	73,344	31,321	18,894	0	54,450	0	54,450	0	73,344	0	0	0	193	02/25/2037	1.D FM
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		01/25/2022	Low Book Value		7,092	5,599	2,783	2,814	0	0	30	(30)	0	2,783	0	4,309	4,309	0	02/25/2037	1.D FM
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		03/01/2022	Low Book Value		52,560	50,134	25,179	25,190	0	260	271	(11)	0	25,179	0	27,381	27,381	0	02/25/2037	3.B FM
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		03/25/2022	Paydown		105,790	105,790	51,658	35,942	0	69,848	0	69,848	0	105,790	0	0	0	36	01/25/2038	1.D FM
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		03/25/2022	Paydown		1,533,322	1,533,322	448,012	452,771	0	1,080,551	0	1,080,551	0	1,533,322	0	0	0	655	01/25/2038	1.D FM
852212-AD-1	Square Butte Electric SRNT 6.790% 01/0		01/01/2022	Various		2,391,690	2,391,690	2,498,102	2,433,534	0	(41,844)	0	(41,844)	0	2,391,690	0	0	0	81,198	01/01/2024	2.A FE
855244-AU-3	STARBUCKS CORP CORPORATE 4.450% 08/15/		01/11/2022	Goldman Sachs & Co		1,621,433	1,360,000	1,724,763	1,722,210	0	(281)	0	(281)	0	1,721,930	0	(100,497)	(100,497)	24,880	08/15/2049	2.B FE
857477-BG-7	STATE STREET CORP CORPORATE 2.400% 01/		01/28/2022	Key Capital Markets		1,594,464	1,600,000	1,751,952	1,730,365	0	(1,272)	0	(1,272)	0	1,729,093	0	(134,629)	(134,629)	19,947	01/24/2030	1.E FE
857477-BN-2	STATE STREET CORP CORP FLOATER 3.152%		01/28/2022	JANE STREET EXECUTION SERVICES		3,499,652	3,340,000	3,857,600	3,797,394	0	(4,215)	0	(4,215)	0	3,793,179	0	(293,527)	(293,527)	35,092	03/30/2031	1.E FE
86157#-AA-4	Stolthaven New Orleans LLC Senior Secure		01/17/2022	Various		247,756	247,756	273,463	272,350	0	(24,594)	0	(24,594)	0	247,756	0	0	0	6,380	07/17/2029	2.C PL
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		03/25/2022	Paydown		2,657	2,657	2,676	2,671	0	(14)	0	(14)	0	2,657	0	0	0	5	08/25/2033	1.D FM
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		03/25/2022	Paydown		5,075	5,075	2,069	2,468	0	2,607	0	2,607	0	5,075	0	0	0	17	07/25/2032	1.D FM
87264A-AZ-8	T-MOBILE USA INC CORPORATE 4.500% 04/1		02/15/2022	Various		15,677,489	15,100,000	18,675,755	18,641,814	0	(9,806)	0	(9,806)	0	18,632,008	0	(2,954,519)	(2,954,519)	228,138	04/15/2050	2.C FE
87264A-BN-4	T-MOBILE USA INC CORPORATE 3.300% 02/1		02/25/2022	Various		79,207,387	91,065,000	87,573,436	72,464,046	0	8,715	0	8,715	0	87,605,092	0	(8,397,705)	(8,397,705)	1,501,251	02/15/2051	2.C FE
87264A-CM-5	T-MOBILE USA INC CORPORATE 3.400% 10/1		02/23/2022	Various		49,888,884	57,295,000	56,369,891	36,475,396	0	3,755	0	3,755	0	56,372,079	0	(6,483,195)	(6,483,195)	1,000,680	10/15/2052	2.C FE
				Redemption 100.0000																	
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		03/31/2022			142,966	142,966	142,966	142,966	0	0	0	0	0	142,966	0	0	0	1,176	09/30/2027	2.B
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND 6.1		03/30/2022	Various		327,289	327,289	327,289	327,289	0	0	0	0	0	327,289	0	0	0	5,007	03/30/2024	2.B FE
88033G-DE-7	TENET HEALTHCARE CORP CORPORATE 7.500%		02/23/2022	Call 104.3737		626,242	600,000	647,250	629,454	0	(4,025)	0	(4,025)	0	625,429	0	(25,429)	(25,429)	43,992	04/01/2025	4.A FE
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop		02/01/2022	Various		20,442	20,442	20,442	20,442	0	0	0	0	0	20,442	0	0	0	256	05/01/2049	4.A
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate 3.450%		01/24/2022	Various		364,000	364,000	364,264	364,209	0	3	0	3	0	364,212	0	(212)	(212)	6,279	01/22/2041	1.A FE
89177B-AA-3	TOWD POINT MASTER TRUST RMBS 3.750% 03		03/01/2022	Paydown		697,504	697,504	693,256	693,755	0	3,749	0	3,749	0	697,504	0	0	0	4,219	03/25/2058	1.A FM
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS 2.		03/01/2022	Paydown		2,914,555	2,914,555	2,942,811	2,934,823	0	(20,268)	0	(20,268)	0	2,914,555	0	0	0	12,918	10/25/2059	1.A FM
89231A-AD-3	TOYOTA AUTO ASSET BACKED 3.020% 12/15/		02/15/2022	Paydown		406,569	406,569	406,497	406,566	0	3	0	3	0	406,569	0	0	0	1,129	12/15/2022	1.A FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP CORPORATE 1.9		01/04/2022	BPN Paribas Securities		4,833,150	5,000,000	4,889,350	4,891,473	0	141	0	141	0	4,891,615	0	(58,465)	(58,465)	29,819	09/12/2031	1.E FE
89788K-AA-4	TRUIST BANK CORPORATE 2.250% 03/11/30		01/28/2022	Merrill Lynch,Pierce,Fenner &		290,073	300,000	311,790	310,358	0	(116)	0	(116)	0	310,242	0	(20,169)	(20,169)	2,625	03/11/2030	1.F FE
89837#-AB-4	Estate Bernice P Bishop Senior Note 6.		03/01/2022	Various		761,905	761,905	804,265	798,230	0	(36,325)	0	(36,325)	0	761,905	0	0	0	25,905	03/01/2027	1.D
902494-BH-5	TYSON FOODS CORPORATE 5.100% 09/28/48		01/07/2022	Barclays Capital Inc		6,521,500	5,000,000	6,644,950	6,626,656	0	(1,092)	0	(1,092)	0	6,625,564	0	(104,064)	(104,064)	72,958	09/28/2048	2.B FE
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS 2.		01/01/2022	Paydown		1,451,596	1,451,596	1,463,636	1,452,280	0	(684)	0	(684)	0	1,451,596	0	0	0	3,533	03/10/2046	1.A FM
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS 2.		03/01/2022	Paydown		414,672	414,672	409,294	412,960	0	1,712	0	1,712	0	414,672	0	0	0	1,492	03/10/2046	1.A FM
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		03/15/2022	Various		100,978	100,978	101,210	101,204	0	(226)	0	(226)	0	100,978	0	0	0	590	05/15/2033	1.F
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.7		03/01/2022	Paydown		127,561	127,561	135,294	130,817	0	(3,256)	0	(3,256)	0	127,561	0	0	0	1,104	02/15/2051	1.A FM
				Redemption 100.0000																	
90357#-BC-9	U.S. Bank Tr Natl Assn. Debt in a levera		02/01/2022			488,427	488,427	523,758	517,624	0	(29,197)	0	(29,197)	0	488,427	0	0	0	13,554	02/01/2025	1.C
				Redemption 100.0000																	
90357#-BD-7	U.S. Bank Tr Natl Assn. Debt in a levera		02/01/2022			733,799	733,799	786,941	777,728	0	(43,928)	0	(43,928)	0	733,799	0	0	0	20,363	02/01/2025	1.C
				Redemption 100.0000																	
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not		01/08/2022			304,027	304,027	304,027	304,027	0	0	0	0	0	304,027	0	0	0	6,202	09/08/2039	1.G FE
				Redemption 100.0000																	
000000-00-0	Uncommon CP Lender II, LLC Promissory No		01/17/2022			105,136	105,136	105,136	105,136	0	0	0	0	0	105,136	0	0	0	1,343	06/10/2028	2.C Z
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		01/17/2022	Various		26,252	26,252	26,345	26,328	0	(76)	0	(76)	0	26,252	0	0	0	449	12/28/2035	2.C YE
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		01/17/2022	Various		20,855	20,855	20,924	20,912	0	(58)	0	(58)	0	20,855	0	0	0	413	12/28/2035	2.C YE
90432@-AC-1	Uncommon NSA Lender VI, LLC Senior Note		01/18/2022	Various		150,575	150,575	152,135	154,162	0	(3,587)	0	(3,587)	0	150,575	0	0	0	2,578	04/20/2041	2.C Z
904764-BR-7	UNILEVER CAPITAL CORP CORPORATE 2.625%		02/10/2022	Various		30,782,200	35,000,000	34,995,736	34,995,412	0	564	0	564	0	34,995,976	0	(4,213,776)	(4,213,776)	450,625	08/12/2051	1.E FE
907818-EM-6	UNION PACIFIC CORP CORPORATE 3.799% 10		02/10/2022	RBC Capital Markets		8,301,827	7,870,000	9,335,115	9,325,575	0	(3,759)	0	(3,759)	0	9,321,816	0	(1,019,989)	(1,019,989)	110,457	10/01/2051	2.A FE
907818-FG-8	UNION PACIFIC CORP CORPORATE 3.839% 03		02/10/2022	Merrill Lynch,Pierce,Fenner &		5,320,887	5,130,000	6,106,018	6,101,765	0	(1,607)	0	(1,607)	0	6,100,157	0	(779,270)	(779,270)	78,776	03/20/2060	2.A FE
907818-FK-9	UNION PACIFIC CORP CORPORATE 3.250% 02		02/09/2022	WELLS FARGO SEC LLC		13,025,936	13,150,000	14,272,085	14,264,247	0	(2,112)	0	(2,112)	0	14,262,135	0	(1,236,199)	(1,236,199)	209,345	02/05/2050	2.A FE
907818-FV-5	UNION PACIFIC CORP CORPORATE 3.550% 05		02/10/2022	Various		26,508,335	27,131,000	30,361,840	30,346,621	0	(5,481)	0	(5,481)	0	30,341,140	0	(3,832,805)	(3,832,805)	224,735	05/20/2061	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/03/2022	Redemption 100.0000		2,039,078	2,039,078	2,437,086	2,246,673	0	(207,595)	0	(207,595)	0	2,039,078	0	0	0	62,967	01/02/2031	1.D FE
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		01/03/2022	Various		147,056	147,056	154,409	147,637	0	(581)	0	(581)	0	147,056	0	0	0	4,879	07/02/2022	3.C FE
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		03/01/2022	Redemption 100.0000		123,913	123,913	123,913	123,913	0	0	0	0	0	123,913	0	0	0	2,168	03/01/2030	1.F FE
91159H-HC-7	US BANCORP SR NT CORPORATE 3.000% 03/1		02/14/2022	Various		4,663,000	4,663,000	4,490,003	4,657,890	0	2,910	0	2,910	0	4,660,800	0	2,200	2,200	58,288	03/15/2022	1.F FE
91159H-JA-9	US BANCORP SR NT CORPORATE 1.375% 07/2		01/20/2022	Citigroup Capital Markets Inc		9,154,000	10,000,000	9,332,000	0	0	4,361	0	4,361	0	9,336,361	0	(182,361)	(182,361)	70,660	07/22/2030	1.F FE
913017-CX-5	UNITED TECHNOLOGIES CORP CORPORATE 4.6		01/04/2022	Barclays Capital Inc		4,525,051	3,650,000	4,752,893	4,744,876	0	(389)	0	(389)	0	4,744,487	0	(219,436)	(219,436)	23,446	11/16/2048	2.A FE
91531@-AA-3	UCN (FIC) Pass-Through Trust Senior Note		03/15/2022	Redemption 100.0000		41,396	41,396	41,396	41,396	0	0	0	0	0	41,396	0	0	0	322	07/15/2045	1.C
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL 4.610% 05		03/15/2022	Various		122,170	122,170	122,170	122,170	0	0	0	0	0	122,170	0	0	0	940	05/15/2040	1.B
918204-AZ-1	V F CORP CORPORATE 2.050% 04/23/22		01/14/2022	Call 0.0000		0	0	0	7	0	(7)	0	(7)	0	0	0	0	0	0	04/23/2022	2.A FE
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		03/15/2022	Redemption 100.0000		167,958	167,958	167,958	167,958	0	0	0	0	0	167,958	0	0	0	1,051	09/15/2036	1.B
91838*-AB-3	VA-Springfield Lease Fin Tr CTL 3.970%		03/21/2022	Redemption 100.0000		51,958	51,958	51,958	51,958	0	0	0	0	0	51,958	0	0	0	344	06/21/2038	1.B
92241*-AH-9	Vector Pipeline LP Senior Note 3.500%		03/01/2022	Various		204,749	204,749	204,749	204,749	0	0	0	0	0	204,749	0	0	0	1,792	06/01/2026	1.G
92343V-FW-9	Verizon Communications CORPORATE 2.987		03/09/2022	Various		25,622,509	30,651,000	28,980,300	28,993,670	0	4,817	0	4,817	0	28,998,487	0	(4,658,528)	(4,658,528)	1,860,620	10/30/2056	2.A FE
924172-E@-4	Vermont Electric Power Co, Inc Senior No		01/01/2022	Various		86,400	86,400	86,400	86,400	0	0	0	0	0	86,400	0	0	0	1,352	01/01/2034	1.F
927804-GC-2	Virginia Electric Power CORPORATE 3.30		01/19/2022	Citigroup Capital Markets Inc		5,403,141	5,355,000	5,690,812	5,686,835	0	(478)	0	(478)	0	5,686,357	0	(283,216)	(283,216)	24,544	12/01/2049	2.A FE
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		03/31/2022	Redemption 100.0000		202,609	202,609	202,609	202,609	0	0	0	0	0	202,609	0	0	0	1,991	06/30/2030	1.F PL
92826C-AL-6	Visa Inc CORPORATE 1.900% 04/15/27		01/05/2022	Barclays Capital Inc		100,940	100,000	106,175	104,840	0	(15)	0	(15)	0	104,825	0	(3,885)	(3,885)	433	04/15/2027	1.D FE
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		02/01/2022	Paydown		480	480	476	478	0	3	0	3	0	480	0	0	0	2	09/15/2057	1.A FM
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		03/01/2022	Paydown		1,160,985	1,160,985	1,140,441	1,156,529	0	4,457	0	4,457	0	1,160,985	0	0	0	4,867	12/15/2045	1.D FM
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		03/01/2022	Paydown		1,614,683	1,614,683	1,593,995	1,610,305	0	4,378	0	4,378	0	1,614,683	0	0	0	6,802	11/15/2045	1.D FM
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		03/01/2022	Paydown		3,889,678	3,889,678	3,835,739	3,872,603	0	17,075	0	17,075	0	3,889,678	0	0	0	17,686	03/15/2045	1.A FM
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		03/01/2022	Paydown		251,700	251,700	236,787	248,916	0	2,784	0	2,784	0	249,475	0	0	0	1,758	05/15/2045	1.A FM
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 2.		03/01/2022	Paydown		627,516	627,516	620,187	625,107	0	2,409	0	2,409	0	625,338	0	0	0	3,171	05/15/2045	1.A FM
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		02/01/2022	Paydown		114,583	114,583	115,724	114,697	0	(114)	0	(114)	0	113,180	0	0	0	746	08/15/2046	1.A FM
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		03/01/2022	Paydown		1,331,265	1,331,265	1,390,964	1,366,330	0	(35,065)	0	(35,065)	0	1,322,918	0	0	0	9,635	08/15/2046	1.A FM
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 4.		02/01/2022	Paydown		7,123,959	6,887,035	6,955,506	6,892,372	0	(5,337)	0	(5,337)	0	6,979,727	0	0	0	81,239	09/15/2046	1.A FM
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		03/01/2022	Paydown		1,232,467	1,232,467	1,235,934	1,232,673	0	(206)	0	(206)	0	1,218,761	0	0	0	8,873	03/15/2047	1.A FM
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		03/01/2022	Paydown		287,151	287,151	290,015	287,676	0	(525)	0	(525)	0	279,668	0	0	0	2,352	08/15/2047	1.A FM
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		03/01/2022	Paydown		1,260,453	1,214,009	1,226,140	1,216,849	0	(2,841)	0	(2,841)	0	1,214,009	0	0	0	12,356	10/15/2057	1.A FM
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		01/31/2022	Various		66,456	66,456	66,456	66,456	0	0	0	0	0	66,456	0	0	0	913	12/19/2024	1.F
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		01/31/2022	Various		47,468	47,468	47,468	47,468	0	0	0	0	0	47,468	0	0	0	652	12/19/2024	1.F
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		01/31/2022	Various		75,949	75,949	75,949	75,949	0	0	0	0	0	75,949	0	0	0	1,044	12/19/2024	1.F
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		01/31/2022	Redemption 100.0000		166,650	166,650	166,650	166,650	0	0	0	0	0	166,650	0	0	0	2,163	07/20/2025	1.F
93045#-AF-5	Wagner Equipment Company Senior Note 3		02/15/2022	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,775	02/15/2023	2.C
93120#-AA-4	DH Newnan LLC Credit Tenant Lease 5.38		03/15/2022	Redemption 100.0000		24,332	24,332	24,332	24,332	0	0	0	0	0	24,332	0	0	0	219	07/15/2034	1.C
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease 5.5		01/27/2022	Various		3,388,973	2,714,976	2,738,702	2,732,763	0	(69)	0	(69)	0	2,732,694	0	(17,717)	(17,717)	691,481	10/15/2036	1.C
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease 5.5		01/15/2022	Various		9,920	9,920	10,007	9,985	0	(65)	0	(65)	0	9,920	0	0	0	46	10/15/2036	1.C
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease 5.1		03/25/2022	Redemption 100.0000		61,142	61,142	61,142	61,142	0	0	0	0	0	61,142	0	0	0	521	12/25/2036	2.B
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		03/25/2022	Various		184,865	184,865	184,865	184,865	0	0	0	0	0	184,865	0	0	0	1,589	04/25/2039	1.C
942682-A@-4	Watson Land Company Series B Senior Note		03/02/2022	Redemption 100.0000		175,509	175,509	175,509	175,509	0	0	0	0	0	175,509	0	0	0	1,925	06/01/2026	2.C
94949R-AS-6	WELLFLEET CLO LTD CLO 1.164% 04/20/28		01/20/2022	Paydown		7,791,386	7,791,386	7,791,386	7,791,386	0	0	0	0	0	7,791,386	0	0	0	20,738	04/20/2028	1.A FE

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, NAIC Designation Modifier and SVO Administrative Symbol
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		102,248	102,248	108,521	104,723	0	(2,475)	0	(2,475)	0	102,248	0	0	0	2,899	01/03/2025	2.B
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		254,178	254,178	269,523	260,077	0	(5,900)	0	(5,900)	0	254,178	0	0	0	7,206	01/03/2025	2.B
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		78,017	78,017	83,008	81,053	0	(3,036)	0	(3,036)	0	78,017	0	0	0	2,212	09/29/2029	2.B
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		98,167	98,167	103,852	103,182	0	(5,015)	0	(5,015)	0	98,167	0	0	0	2,783	12/12/2029	2.B
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		37,465	37,465	40,057	38,852	0	(1,387)	0	(1,387)	0	37,465	0	0	0	1,062	01/03/2029	2.B
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022	Redemption 100.0000		10,109	10,109	10,109	10,109	0	0	0	0	0	10,109	0	0	0	287	01/03/2029	2.B
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2022			29,254	29,254	31,524	31,326	0	(2,072)	0	(2,072)	0	29,254	0	0	0	829	07/03/2029	2.B
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		03/21/2022	Various		17,768	17,768	20,373	19,813	0	(2,045)	0	(2,045)	0	17,768	0	0	0	197	09/21/2027	1.G
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		02/01/2022	Paydown		479,265	479,265	484,034	480,069	0	(804)	0	(804)	0	479,265	0	0	0	2,834	08/15/2050	1.A FM
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.		03/01/2022	Paydown		1,220,151	1,183,814	1,211,560	1,201,089	0	(17,274)	0	(17,274)	0	1,220,151	0	0	0	6,092	02/15/2048	1.A FM
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		02/01/2022	Paydown		81,201	81,201	81,861	81,450	0	(249)	0	(249)	0	78,596	0	0	0	483	02/15/2048	1.A FM
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		03/01/2022	Paydown		287,495	287,495	290,356	288,576	0	(1,081)	0	(1,081)	0	287,495	0	0	0	2,567	09/15/2058	1.A FM
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		03/01/2022	Paydown		245,026	245,026	247,459	246,177	0	(1,151)	0	(1,151)	0	232,753	0	0	0	4,142	09/15/2057	1.A FM
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		03/01/2022	Paydown		65,743	65,743	66,399	65,980	0	(237)	0	(237)	0	62,522	0	0	0	592	01/15/2059	1.A FM
95000A-AS-6	WELLS FARGO COMMERCIAL MORTGAG CMBS 4.		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2048	1.A FE
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.		03/01/2022	Paydown		18,077	18,077	18,059	18,051	0	26	0	26	0	17,533	0	0	0	83	07/15/2048	1.A FM
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.		03/01/2022	Paydown		591,752	591,752	597,668	594,268	0	(2,516)	0	(2,516)	0	574,059	0	0	0	5,174	10/15/2049	1.A FM
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.		03/01/2022	Paydown		120,429	120,429	121,138	111,968	0	(204)	0	(204)	0	120,429	0	0	0	928	03/15/2059	1.A FM
962210-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS 3.		03/01/2022	Paydown		1,806,868	1,806,868	1,824,811	1,808,903	0	(2,034)	0	(2,034)	0	1,749,519	0	0	0	19,471	12/15/2046	1.A FM
96928#-AB-9	William Blair Pass Through CTL Credit Te		03/15/2022	Various		35,585	35,585	35,585	35,585	0	0	0	0	0	35,585	0	0	0	361	10/15/2030	1.C
96928#-AG-8	William Blair Pass Through CTL Walgreens		03/15/2022	Redemption 100.0000		24,942	24,942	24,942	24,942	0	0	0	0	0	24,942	0	0	0	240	07/15/2031	1.C
96928#-AG-8	William Blair Pass Through CTL Walgreens		03/15/2022	Redemption 100.0000		41,123	41,123	41,123	41,123	0	0	0	0	0	41,123	0	0	0	394	08/15/2031	1.C
96928#-AJ-2	William Blair Pass Through CTL Walgreens		03/15/2022	Redemption 100.0000		54,881	54,881	54,881	54,881	0	0	0	0	0	54,881	0	0	0	564	03/15/2030	1.C
96928#-AJ-2	William Blair Pass Through CTL Walgreens		03/15/2022	Redemption 100.0000		11,810	11,810	11,810	11,810	0	0	0	0	0	11,810	0	0	0	121	12/15/2030	1.C
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		03/15/2022	Various		457,895	457,895	463,482	460,108	0	(2,213)	0	(2,213)	0	457,895	0	0	0	4,380	04/15/2028	1.E
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		03/15/2022	Various		419,843	419,843	419,843	419,843	0	0	0	0	0	419,843	0	0	0	5,224	07/15/2036	2.B
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		03/15/2022	Various		111,026	111,026	111,026	111,026	0	0	0	0	0	111,026	0	0	0	1,409	07/15/2036	2.B
96928*-ET-0	William Blair CTL P-Thrgh Tr CTL 5.150		03/15/2022	Various		150,082	150,082	107,632	108,978	0	41,104	0	41,104	0	150,082	0	0	0	1,248	05/15/2042	1.B
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		03/15/2022	Redemption 100.0000		28,692	28,692	28,692	28,692	0	0	0	0	0	28,692	0	0	0	196	09/15/2044	1.E
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		285,516	285,516	290,398	288,109	0	(2,593)	0	(2,593)	0	285,516	0	0	0	7,652	11/30/2028	1.D
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		161,584	161,584	163,147	162,245	0	(661)	0	(661)	0	161,584	0	0	0	3,975	07/02/2028	1.D
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		258,032	258,032	260,218	258,549	0	(517)	0	(517)	0	258,032	0	0	0	6,356	01/02/2026	1.D
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		221,597	221,597	225,360	223,734	0	(2,137)	0	(2,137)	0	221,597	0	0	0	5,939	12/29/2028	1.D
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		188,030	188,030	191,321	189,612	0	(1,582)	0	(1,582)	0	188,030	0	0	0	5,039	07/02/2028	1.D
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		113,524	113,524	115,577	114,324	0	(799)	0	(799)	0	113,524	0	0	0	3,054	07/02/2028	1.D
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		220,866	220,866	223,070	221,769	0	(904)	0	(904)	0	220,866	0	0	0	5,437	07/02/2028	1.D
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		176,550	176,550	178,005	176,875	0	(325)	0	(325)	0	176,550	0	0	0	4,331	01/02/2026	1.D
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		120,997	120,997	121,942	121,363	0	(366)	0	(366)	0	120,997	0	0	0	2,977	07/02/2028	1.D
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2022	Various		324,028	324,028	326,698	324,678	0	(650)	0	(650)	0	324,028	0	0	0	7,976	01/02/2026	1.D
97314*-AA-5	Winco Foods, LLC Sr. Unsecured 3.000%		01/15/2022	Various		644,500	644,500	645,572	645,545	0	(1,045)	0	(1,045)	0	644,500	0	0	0	4,834	04/15/2028	1.F YE
97314*-AB-3	Winco Foods, LLC Sr. Unsecured 3.000%		01/15/2022	Various		1,588,333	1,588,333	1,590,231	1,590,183	0	(1,850)	0	(1,850)	0	1,588,333	0	0	0	11,913	04/15/2028	1.F YE
97424*-AA-2	Winmark Corporation Senior Secured Note		02/14/2022	Various		200,236	200,236	200,236	168,736	0	0	0	0	0	200,236	0	0	0	2,753	05/14/2025	3.B

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, NAIC Designation Modifier and SVO Administrative Symbol
97651#-AE-4	Winwholesale, Inc Senior Note 4.510% 0		02/11/2022	Various		667,857	667,857	667,857	667,857	0	0	0	0	0	667,857	0	0	0	15,060	02/11/2024	2.C
				Redemption 100.0000																	
97806*-AA-0	Wolverine Power Cooperative Series A Sen		03/01/2022			83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	1,007	08/01/2039	1.F
97806*-AB-8	Wolverine Power Cooperative Series B Sen		03/01/2022	Various		135,833	135,833	148,946	146,043	0	(10,210)	0	(10,210)	0	135,833	0	0	0	1,309	12/01/2039	1.F
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2022	Paydown		2,681,222	2,681,222	2,680,666	2,681,027	0	196	0	196	0	2,681,222	0	0	0	14,582	04/15/2024	1.A FE
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2022	Paydown		2,423,751	2,423,751	2,423,525	2,423,570	0	182	0	182	0	2,423,751	0	0	0	12,383	11/15/2023	1.A FE
				Redemption 100.0000																	
98235W-A*-1	Wright Service Corp. Sr. Secured 2.250		03/31/2022			644,643	644,643	644,643	644,643	0	0	0	0	0	644,643	0	0	0	3,626	10/02/2028	2.C Z
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		03/15/2022	Various		175,261	175,261	176,137	175,856	0	(595)	0	(595)	0	175,261	0	0	0	1,438	11/15/2037	1.D
B8AA3E-TT-1	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		02/01/2022	Paydown		8,813,000	8,813,000	8,813,000	0	0	0	0	0	0	8,813,000	0	0	0	9,679	02/14/2023	1.F FE
B8AA41-K7-5	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		02/01/2022	Paydown		9,363,000	9,363,000	9,363,000	0	0	0	0	0	0	9,363,000	0	0	0	9,105	02/14/2023	1.F FE
B8AA50-PW-6	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		02/01/2022	Paydown		8,935,000	8,935,000	8,935,000	0	0	0	0	0	0	8,935,000	0	0	0	7,189	02/14/2023	1.F FE
B8AA6C-F0-0	CARMX_AUTO ABS FLOATER 1.102% 02/14/23		02/24/2022	Paydown		5,508,000	5,508,000	5,508,000	0	0	0	0	0	0	5,508,000	0	0	0	2,925	02/14/2023	1.F FE
				Redemption 100.0000																	
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		01/28/2022			1,422,146	1,422,146	1,353,939	1,448,448	0	0	0	0	(94,508)	1,422,146	68,206	0	68,206	5,226	04/28/2025	1.G
00208D-AB-7	ARC RESOURCES LTD CORP FOREIGN 3.465%		03/02/2022	Scotia Capital Inc		130,866	133,900	134,840	134,584	0	0	0	0	256	133,900	(940)	(3,034)	(3,974)	0	03/10/2031	2.B FE
				National Bank Financial																	
00889Y-AD-3	AIMCO REALTY INVESTORS LP CORPORATE 2.		03/22/2022			37,186	39,665	38,982	40,785	0	(33)	0	(33)	(2,140)	40,834	2,222	(3,648)	(1,426)	333	06/01/2029	1.D FE
01626P-AN-6	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/28/2022	RBC Capital Markets		7,871,838	8,600,000	9,571,198	9,552,004	0	(5,516)	0	(5,516)	0	9,546,488	0	(1,674,650)	(1,674,650)	222,406	01/25/2050	2.B FE
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC CORP FOREIG	A	03/21/2022	RBC Capital Markets		12,068,055	13,500,000	14,576,778	14,570,499	0	(5,190)	0	(5,190)	0	14,565,309	0	(2,497,254)	(2,497,254)	176,719	05/13/2051	2.B FE
019456-AJ-1	ALLIED PPTYS REAL ESTATE INVT CORP FOR		02/22/2022	Nesbitt Burns		64,843	70,696	71,585	71,250	0	0	0	0	334	70,697	(888)	(5,854)	(6,742)	1,198	02/06/2032	2.B FE
06369Z-CG-7	BANK OF MONTREAL CORP FOR 1.900% 07/22		03/04/2022	Various		64,576	67,565	68,534	68,084	0	0	0	0	450	67,565	(969)	(2,989)	(3,958)	737	07/22/2031	2.A FE
				Redemption 100.0000																	
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		03/31/2022			663,228	663,228	645,276	655,825	0	0	0	0	(10,549)	663,228	17,952	0	17,952	6,085	06/30/2035	2.B
				CIBC World Martkets Corp																	
116705-AK-0	Bruce Power ORP Foreign 2.680% 12/21/2		03/22/2022			37,110	39,665	39,536	39,568	0	0	0	0	(33)	39,649	114	(2,539)	(2,425)	271	12/21/2028	2.B FE
124765-E*-5	CAE, Inc. Senior Note 3.597% 12/27/27	A	01/03/2022	Various		381,073	381,073	390,441	389,527	0	(8,454)	0	(8,454)	0	381,073	0	0	0	6,854	12/27/2027	2.C PL
12657Z-BG-7	CU INC CORP FOREIGN 3.964% 07/27/45		03/09/2022	DESJARDINS		39,878	39,015	38,388	39,584	0	0	0	0	(1,196)	39,015	628	863	1,491	962	07/27/2045	1.G FE
13606C-KE-3	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	01/04/2022	Maturity		119,000,000	119,000,000	119,000,000	119,000,000	0	0	0	0	0	119,000,000	0	0	0	72,232	01/03/2022	1.D FE
13607H-RJ-3	CANADIAN IMPERIAL BANK CORP FOreign 1.		03/03/2022	Nesbitt Burns		135,700	142,078	143,276	142,000	0	190	0	190	820	141,767	(1,243)	(6,067)	(7,310)	963	04/21/2031	2.A FE
13645R-BB-9	Canadian Pacific Railway Co CORP FOREIGN		01/11/2022	Scotia Capital Inc		41,868	41,921	42,082	41,959	0	0	0	0	123	41,921	(161)	(53)	(214)	91	11/24/2023	2.B FE
13645R-BC-7	Canadian Pacific Railway Co CORP FOREIGN		03/02/2022	Scotia Capital Inc		70,101	71,048	71,453	71,228	0	525	0	525	209	71,547	(416)	(1,446)	(1,862)	395	02/28/2028	2.B FE
15135U-AT-6	CENOVUS ENERGY INC DISCOUNT NOTE 3.500		03/29/2022	Various		142,549	141,737	135,870	142,489	0	1	0	1	(6,621)	141,726	5,857	823	6,680	2,907	02/07/2028	2.C FE
				Redemption 100.0000																	
18914L-AA-8	CLOVER LP DISCOUNT NOTE 4.216% 03/31/3		03/31/2022			1,287	1,287	1,237	1,273	0	0	0	0	(36)	1,287	51	0	51	27	03/31/2034	2.B FE
				CIBC World Mkts Corp																	
19239C-AA-4	COGECO COMMS USA II LP COGECO COMMUNICAT		03/22/2022	London		42,447	47,598	47,410	47,500	0	0	0	0	(90)	47,599	188	(5,152)	(4,964)	731	09/22/2031	2.C FE
227107-AP-4	CROMBIE REAL ESTATE INV CROMBIE REAL EST		03/09/2022	Scotia Capital Inc		17,425	17,167	19,012	18,511	0	(38)	0	(38)	463	18,208	(728)	(783)	(1,511)	147	06/21/2027	2.C FE
227107-AQ-2	CROMBIE REAL ESTATE INV REIT 2.686% 03		03/09/2022	Scotia Capital Inc		7,360	7,803	7,959	7,849	0	2	0	2	111	7,739	(224)	(379)	(603)	93	03/31/2028	2.C FE
227107-AR-0	CROMBIE REAL ESTATE INV Corp Foreign 3		03/09/2022	Scotia Capital Inc		6,562	7,023	7,109	7,101	0	0	0	0	9	6,999	(111)	(437)	(548)	209	10/09/2030	2.C FE
				National Bank Of Canada																	
26153W-AF-6	DREAM INDUSTRIAL REIT DIRUCN 2.057 06/17		02/22/2022			57,701	61,270	63,313	61,335	0	10	0	10	1,985	60,868	(2,462)	(3,167)	(5,629)	238	06/17/2027	2.B FE
26153W-AG-4	DREAM INDUSTRIAL REIT 2.539% 12/07/27		03/09/2022	Scotia Capital Inc		22,571	23,409	23,662	23,750	0	0	0	0	(88)	23,409	(253)	(838)	(1,091)	155	12/07/2027	2.B FE
29251Z-BU-0	ENBRIDGE INC ENBRIDGE INC 3.100% 09/21		03/02/2022	Scotia Capital Inc		79,342	86,641	86,098	86,943	0	7	0	7	(838)	86,508	397	(7,166)	(6,769)	1,207	09/21/2033	2.A FE
318069-A*-2	Finning International Inc Senior Note	A	01/19/2022	Maturity		8,000,000	8,000,000	8,240,952	8,001,312	0	(1,312)	0	(1,312)	0	8,000,000	0	0	0	159,200	01/19/2022	2.A FE
37045Y-AG-9	GENERAL MOTORS FINANCIAL OF CA CORP FORE		03/04/2022	Various		44,484	47,109	46,968	47,483	0	1	0	1	(502)	47,093	111	(2,609)	(2,498)	303	04/15/2026	2.B FE
				Redemption 100.0000																	
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		01/31/2022			662	662	644	667	0	0	0	0	(23)	662	18	0	18	13	01/31/2035	2.B FE
44932W-AA-8	HYUNDAI CAPITAL CANADA DISCOUNT NOTE 2		03/09/2022	Scotia Capital Inc		36,978	39,015	40,795	39,584	0	0	0	0	1,211	39,015	(1,779)	(2,037)	(3,816)	255	05/12/2026	2.A FE
				Redemption 100.0000																	
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		01/31/2022			1,501	1,501	1,443	1,511	0	0	0	0	(69)	1,501	59	0	59	27	07/31/2035	2.B FE
				National Bank Financial																	
56501R-AJ-5	MANULIFE FINANCIAL CORP CORP FOREIGN 2		03/04/2022			7,501	7,834	7,130	7,917	0	0	0	0	(787)	7,834	703	(333)	370	70	05/13/2035	2.A FE

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, NAIC Designation Modifier and SVO Administrative Symbol
65479E-AB-0	NISSAN CDA INC NISSAN CANADA INC 2.103		02/22/2022	RBC Dominion Securities Inc		75,533	78,552	79,061	79,167	0	0	0	0	(106)	78,552	(509)	(3,019)	(3,528)	702	09/22/2025	2.C FE
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE 2.800		03/29/2022	Nesbitt Burns		22,955	23,962	24,639	24,898	0	(52)	0	(52)	(438)	25,067	659	(2,112)	(1,453)	221	06/01/2027	2.A FE
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		03/31/2022	Redemption 100.0000		123	123	118	122	0	0	0	0	(4)	123	5	0	5	2	03/31/2033	2.A FE
674482-C#-9	Obsidian Energy Ltd. Series X Sr GTD Not	A	01/11/2022	Call 100.0000		1,357,157	1,357,157	922,913	1,357,157	0	0	0	0	0	1,357,157	0	0	0	11,541	11/30/2022	5.C Z
674482-C*-3	Obsidian Energy Ltd. Series G Senior Gua	A	01/11/2022	Call 100.0000		481,398	481,398	327,305	481,398	0	0	0	0	0	481,398	0	0	0	5,262	11/30/2022	5.C Z
674482-C@-1	Obsidian Energy Ltd. Series S Sr Gtd Not	A	01/11/2022	Various		462,142	462,142	340,323	462,142	0	0	0	0	0	462,142	0	0	0	12,857	11/30/2022	5.C Z
674482-D*-2	Obsidian Energy Ltd. Series Y Sr GTD Not	A	01/11/2022	Various		576,137	576,137	391,788	576,137	0	0	0	0	0	576,137	0	0	0	4,962	11/30/2022	5.C Z
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE 3.244%		01/11/2022	Scotia Capital Inc		28,056	26,931	27,444	26,917	0	0	0	0	527	26,930	(513)	1,126	613	242	10/04/2027	1.D FE
707887-C#-0	Obsidian Energy Ltd. Senior Note 7.760	A	01/11/2022	Call 100.0000		174,959	174,959	118,978	174,959	0	0	0	0	0	174,959	0	0	0	1,546	11/30/2022	5.A Z
724155-AB-2	PIPG Courier Holdings LP Sr. Secured 4		02/15/2022	Redemption 100.0000		15,407	15,407	14,822	15,565	0	0	0	0	(743)	15,407	585	0	585	162	02/18/2042	3.A
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP 2.		03/01/2022	Redemption 100.0000		721	721	761	721	0	0	0	0	39	721	(40)	0	(40)	3	05/12/2050	1.A FE
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR 2.588%		03/01/2022	Redemption 100.0000		620	620	593	620	0	0	0	0	(27)	620	27	0	27	3	09/12/2051	1.A FE
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP 2.		03/01/2022	Redemption 100.0000		356	356	339	356	0	0	0	0	(17)	356	17	0	17	1	02/12/2055	1.A FE
75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP 2.		03/01/2022	Redemption 100.0000		520	520	528	521	0	0	0	0	7	520	(8)	0	(8)	2	01/12/2030	1.A FE
775109-AP-6	ROGERS COMMUN INC. CORP FOREIGN 6.680%		02/22/2022	National Bank Financial		143,230	117,827	155,651	155,284	0	(207)	0	(207)	70	153,871	(1,276)	(10,641)	(11,917)	2,415	11/04/2039	2.A FE
775109-AQ-4	ROGERS COMMUN INC. CORP FOREIGN 6.110%		02/22/2022	National Bank Financial		97,574	84,836	107,920	105,608	0	(105)	0	(105)	2,178	104,685	(2,996)	(7,111)	(10,107)	2,578	08/25/2040	2.A FE
775109-BJ-9	ROGERS COMMUN INC. 3.250% 05/01/29		02/22/2022	Nesbitt Burns		88,969	91,120	89,799	93,797	0	(39)	0	(39)	(4,434)	93,027	3,703	(4,058)	(355)	933	05/01/2029	2.A FE
775109-BQ-3	ROGERS COMMUN INC. CORP FRGN FLOATER 1	A	03/22/2022	Maturity		10,400,000	10,400,000	10,400,000	10,400,000	0	0	0	0	0	10,400,000	0	0	0	21,171	03/22/2022	2.A FE
780086-SY-1	ROYAL BANK OF CANADA CORP Foreign 1.67		03/03/2022	RBC Dominion Securities Inc		94,157	102,726	103,011	102,917	0	0	0	0	94	102,726	(285)	(8,569)	(8,854)	961	01/28/2033	1.G FE
780086-UA-0	ROYAL BANK OF CANADA ROYAL BANK OF CANAD		03/03/2022	RBC Dominion Securities Inc		157,620	165,785	166,183	165,863	0	62	0	62	(26)	165,459	(439)	(7,839)	(8,278)	1,408	11/03/2031	1.G FE
78012K-ZG-5	ROYAL BANK OF CANADA CORP FOREIGN 2.75	A	02/01/2022	Maturity		10,000,000	10,000,000	9,892,400	9,996,594	0	3,406	0	3,406	0	10,000,000	0	0	0	137,500	02/01/2022	1.C FE
82028K-AQ-4	SHAW COMMUNICATIONS INC CORP FOREIGN 6		02/22/2022	Nesbitt Burns		67,001	54,986	72,809	72,458	0	(97)	0	(97)	205	71,800	(767)	(4,799)	(5,566)	1,088	11/09/2039	2.B FE
82028K-AZ-4	SHAW COMMUNICATIONS INC CORP FOREIGN 3		02/22/2022	Scotia Capital Inc		61,688	63,627	65,222	65,567	0	(27)	0	(27)	(369)	65,031	(141)	(3,343)	(3,484)	437	12/10/2029	2.B FE
82028K-BB-6	SHAW COMMUNICATIONS INC CORP FOREIGN 2		02/22/2022	DESJARDINS		80,011	86,407	81,143	87,663	0	(10)	0	(10)	(6,570)	86,971	5,888	(6,960)	(1,072)	529	12/09/2030	2.B FE
86682Z-AN-6	SUN LIFE FINANCIAL INC CORP Foreign 2.		03/04/2022	RBC Dominion Securities Inc		7,026	7,834	7,452	7,895	0	16	0	16	(457)	7,829	375	(803)	(428)	70	10/01/2035	1.G FE
86721Z-AP-4	SUNCOR ENERGY INC CORP FOREIGN 3.100%		03/28/2022	Various		11,381	11,764	11,161	11,853	0	0	0	0	(686)	11,743	575	(362)	213	113	05/24/2029	2.A FE
87971M-BG-7	TELUS CORP TELUS CORPORATION 3.625% 03		01/10/2022	RBC Dominion Securities Inc		27,273	26,030	26,068	27,150	0	(4)	0	(4)	(1,390)	27,047	1,291	226	1,517	344	03/01/2028	2.A FE
87971M-BJ-1	TELUS CORP CORP FOREIGN 3.300% 05/02/2		02/22/2022	National Bank Financial		77,931	78,552	76,913	80,673	0	(27)	0	(27)	(4,130)	80,017	3,501	(2,086)	1,415	810	05/02/2029	2.A FE
87971M-BP-7	TELUS CORP CORP FOR 3.950% 02/16/50		02/22/2022	Nesbitt Burns		61,317	68,340	65,270	68,322	0	3	0	3	(3,024)	67,794	2,493	(6,477)	(3,984)	1,412	02/16/2050	2.A FE
89114T-ZJ-4	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	03/07/2022	Various		63,052,520	66,591,000	65,989,096	66,001,564	0	6,275	0	6,275	0	66,007,838	0	(2,955,318)	(2,955,318)	544,839	09/10/2031	1.E FE
89117F-PG-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE		01/11/2022	Nesbitt Burns		27,459	26,931	28,467	28,006	0	15	0	15	267	28,036	(253)	(577)	(830)	386	01/26/2032	1.F FE
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN 6.		03/04/2022	RBC Dominion Securities Inc		89,906	78,336	65,846	70,187	0	119	0	119	1,241	69,567	(1,981)	20,339	18,358	1,242	12/09/2030	2.A FE
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN 8.		03/04/2022	RBC Dominion Securities Inc		86,630	62,669	106,018	83,210	0	(151)	0	(151)	15,472	82,210	(16,321)	4,420	(11,901)	2,799	02/17/2039	2.A FE
94106B-AC-5	WASTE CONNECTIONS INC CORP FOREIGN 2.2	A	03/03/2022	BPN Paribas Securities		4,276,251	4,635,000	4,627,399	4,627,516	0	69	0	69	0	4,627,585	0	(351,334)	(351,334)	47,303	01/15/2032	2.A FE
96467A-A*-2	Whitecap Resources, Inc. Senior Secured		01/05/2022	Various		108,616,605	108,616,605	105,175,492	109,201,328	0	0	0	0	(4,025,836)	108,616,605	3,441,113	0	3,441,113	1,879,067	01/05/2022	3.A Z
98462Y-AE-0	YAMANA GOLD CORP FOREIGN 2.630% 08/15/	A	01/21/2022	Tax Free Exchange		3,060,000	3,060,000	3,060,000	3,060,000	0	0	0	0	0	3,060,000	0	0	0	36,886	08/15/2031	2.C FE
00557@-AA-0	Badger Daylighting LP Senior Note 4.83	A	01/24/2022	Various		3,865,667	3,865,667	3,865,667	3,865,667	0	0	0	0	0	3,865,667	0	0	0	93,356	01/24/2022	2.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				Redemption 100.0000																	
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	01/10/2022			736,550	736,550	736,550	736,550	0	0	0	0	0	736,550	0	0	0	25,301	01/10/2023	2.C PL
C8894#-AL-9	Tolko Industries Ltd. Senior Note 4.70	A	02/22/2022	Various		3,146,610	3,146,610	3,120,238	3,145,697	0	913	0	913	0	3,146,610	0	0	0	74,356	02/22/2022	3.A
01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN 4.550	D	03/29/2022	Various		42,540	42,540	42,771	42,769	0	(229)	0	(229)	0	42,540	0	0	0	1,005	09/27/2051	2.C FE
01749T-AN-0	ADAGIO CLO CLO 1.191% 01/15/30	D	01/18/2022	Paydown		2,762,178	2,762,178	2,762,178	2,762,178	0	0	0	0	0	2,762,178	0	0	0	7,827	01/15/2030	1.A FE
03330F-AA-9	ANCHORAGE CLO CLO 2.204% 01/20/32	D	02/25/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	15,047	01/20/2032	1.A FE
03835J-BA-0	APRES STATIC CLO CLO 1.309% 10/15/28	D	01/18/2022	Paydown		9,718,520	9,718,520	9,718,520	9,718,520	0	0	0	0	0	9,718,520	0	0	0	30,615	10/15/2028	1.A FE
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO 1.299%	D	02/17/2022	Paydown		311,734	311,734	311,734	311,734	0	0	0	0	0	311,734	0	0	0	787	11/17/2027	1.A FE
04965C-AJ-7	CSAM CLO 1.089% 04/22/27	D	01/24/2022	Paydown		112,511	112,511	112,256	112,375	0	136	0	136	0	112,511	0	0	0	282	04/22/2027	1.A FE
05875F-AY-3	BALLYROCK LTD CLO 1.221% 10/15/28	D	01/18/2022	Paydown		10,176,465	10,176,465	10,176,465	10,176,465	0	0	0	0	0	10,176,465	0	0	0	29,641	10/15/2028	1.A FE
05970H-AB-3	General DPR Funding, Ltd. Senior Secured	D	02/15/2022	Various		2,612,394	2,612,394	2,633,958	2,631,242	0	(18,848)	0	(18,848)	0	2,612,394	0	0	0	21,226	08/15/2024	1.G FM
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN 3.684%	D	01/07/2022	Call 100.0000		1,370,000	1,370,000	1,370,000	1,370,000	0	0	0	0	0	1,370,000	0	0	0	0	01/10/2023	2.B FE
06760P-AC-5	BABSON CLO 1.204% 07/20/29	D	01/20/2022	Paydown		13,290,944	13,290,944	13,290,944	13,290,944	0	0	0	0	0	13,290,944	0	0	0	36,734	07/20/2029	1.A FE
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO 1.1	D	01/18/2022	Paydown		9,994,940	9,994,940	9,994,940	9,994,940	0	0	0	0	0	9,994,940	0	0	0	26,211	07/15/2029	1.A FE
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO 1.2	D	01/20/2022	Paydown		8,288,121	8,288,121	8,288,121	8,288,121	0	0	0	0	0	8,288,121	0	0	0	23,966	07/20/2029	1.A FE
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure	D	01/07/2022	Various		911,185	911,185	911,185	911,185	0	0	0	0	0	911,185	0	0	0	9,294	04/07/2027	2.A FE
114521-AL-1	BROOKSIDE MILL CLO LTD CLO 1.061% 01/1	D	01/18/2022	Paydown		7,807,528	7,807,528	7,806,349	7,805,383	0	2,144	0	2,144	0	7,807,528	0	0	0	18,800	01/17/2028	1.A FE
12551A-AL-9	CIFC CLO CLO 1.265% 04/23/29	D	01/21/2022	Paydown		1,300,887	1,300,887	1,300,887	1,300,887	0	0	0	0	0	1,300,887	0	0	0	3,788	04/23/2029	1.A FE
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	D	01/10/2022	Maturity		16,731,000	16,731,000	17,175,150	16,736,613	0	(5,613)	0	(5,613)	0	16,731,000	0	0	0	282,336	01/10/2022	1.G FE
22550U-AA-9	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN	D	02/04/2022	Maturity		114,750,000	114,750,000	114,750,000	114,750,000	0	0	0	0	0	114,750,000	0	0	0	146,466	02/04/2022	1.E FE
256911-A*-9	Dollar Diversified Payment Rig Senior Se	D	03/15/2022	Various		5,699,890	5,699,890	5,735,956	5,734,784	0	(34,893)	0	(34,893)	0	5,699,890	0	0	0	52,724	06/15/2026	2.B FE
28622P-AA-1	ELEVATION CLO LTD CLO 1.521% 07/15/29	D	01/18/2022	Paydown		291,001	291,001	291,001	291,001	0	0	0	0	0	291,001	0	0	0	1,078	07/15/2029	1.A FE
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO 2.2	D	02/15/2022	Paydown		1,764,464	1,764,464	1,764,464	1,764,464	0	0	0	0	0	1,764,464	0	0	0	8,369	02/15/2029	1.A FE
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO 1.8	D	01/18/2022	Paydown		12,827,950	12,827,950	12,827,950	12,827,950	0	0	0	0	0	12,827,950	0	0	0	57,675	04/15/2029	1.A FE
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	01/11/2022	BPN Paribas Securities .		1,162,480	1,100,000	1,229,910	1,210,973	0	(558)	0	(558)	0	1,210,415	0	(47,935)	(47,935)	10,374	04/06/2028	2.A FE
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN 4.	D	01/31/2022	Various		411,600	411,600	420,508	415,107	0	(3,507)	0	(3,507)	0	411,600	0	0	0	9,537	07/31/2029	2.B FE
				Redemption 100.0000																	
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	03/31/2022			110,262	110,262	110,262	110,262	0	0	0	0	0	110,262	0	0	0	1,191	03/31/2034	1.C FE
				Redemption 100.0000																	
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L CORP SINK	D	03/31/2022			26,259	26,259	26,259	26,259	0	0	0	0	0	26,259	0	0	0	386	09/30/2040	1.C FE
377373-AH-8	GlaxoSmithKline Capital PLC CORP FOREIGN	A	01/28/2022	Goldman Sachs & Co		322,550	305,000	357,362	349,052	0	(503)	0	(503)	0	348,549	0	(25,999)	(25,999)	1,716	06/01/2029	1.F FE
38172W-AA-9	Golub Capital Partners CLO CLO 1.804%	D	02/24/2022	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	92,344	10/20/2031	1.A FE
				Redemption 100.0000																	
401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure	D	01/07/2022			274,883	274,883	274,883	274,883	0	0	0	0	0	274,883	0	0	0	4,639	10/07/2026	3.C FE
40439D-AA-6	HPS CLO 1.579% 07/22/32	D	02/08/2022	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	15,585	07/22/2032	1.A FE
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN 4.6	D	01/13/2022	Maturity		3,240,000	3,240,000	3,486,920	3,241,154	0	(1,154)	0	(1,154)	0	3,240,000	0	0	0	74,925	01/13/2022	1.F FE
44931A-AJ-8	ICG US CLO LTD CLO 1.388% 10/19/28	D	01/19/2022	Paydown		2,679,678	2,679,678	2,677,372	2,678,469	0	1,210	0	1,210	0	2,679,678	0	0	0	8,653	10/19/2028	1.A FE
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	01/03/2022	Various		884,275	884,275	884,275	884,275	0	0	0	0	0	884,275	0	0	0	26,753	01/01/2043	2.C PL
				Redemption 100.0000																	
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	01/15/2022			642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	8,036	07/15/2023	2.B FE
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	01/15/2022	Various		1,201,332	1,201,332	1,207,640	1,204,454	0	(3,122)	0	(3,122)	0	1,201,332	0	0	0	15,722	04/15/2026	2.B FE
45941Q-AB-5	International Diversified Co Senior Secu	C	02/20/2022	Various		834,121	834,121	839,507	835,780	0	(1,658)	0	(1,658)	0	834,121	0	0	0	9,280	11/20/2022	2.C FE
46647Y-AL-1	JMP_CLO CLO 1.521% 07/17/29	D	01/18/2022	Paydown		2,258,846	2,258,846	2,258,846	2,258,846	0	0	0	0	0	2,258,846	0	0	0	8,095	07/17/2029	1.A FE
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	01/07/2022	Various		1,032,172	1,032,172	1,032,172	1,032,172	0	0	0	0	0	1,032,172	0	0	0	15,160	07/08/2022	3.A FE
				Redemption 100.0000																	
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	D	01/05/2022			2,003,404	2,003,404	2,003,404	2,003,404	0	0	0	0	0	2,003,404	0	0	0	28,173	01/08/2027	3.A FE
48273L-AB-8	KVK CLO LTD CLO 1.411% 05/20/29	D	02/22/2022	Paydown		61,101,388	61,101,388	61,009,306	61,068,690	0	32,699	0	32,699	0	61,101,388	0	0	0	170,144	05/20/2029	1.A FE
49835L-AB-7	KLABIN FINANCE SA CORP FOREIGN 4.875%	D	03/30/2022	Tender (Corp Action)		1,379,356	1,334,000	1,398,599	0	0	(1,564)	0	(1,564)	0	1,397,035	0	(17,679)	(17,679)	34,503	09/19/2027	3.A FE
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO 1.134% 04/	D	01/20/2022	Paydown		8,048,932	8,048,932	8,048,932	8,048,932	0	0	0	0	0	8,048,932	0	0	0	20,806	04/20/2028	1.A FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	D	01/05/2022	Various		176,803	176,803	179,145	178,512	0	(1,708)	0	(1,708)	0	176,803	0	0	0	2,597	07/05/2034	2.B FE
55818H-BQ-0	MADISON PARK FUNDING LTD CLO 1.264% 01	D	02/11/2022	Paydown		32,562,461	32,562,461	32,562,461	32,562,461	0	0	0	0	0	32,562,461	0	0	0	117,254	01/20/2029	1.A FE
55819Q-AY-3	Madison Park Funding Ltd CLO 1.179% 01	D	01/24/2022	Paydown		1,004,671	1,004,671	1,004,639	1,004,640	0	31	0	31	0	1,004,671	0	0	0	2,750	01/22/2028	1.A FE
55821T-AA-5	Madison Park Funding Ltd CLO 0.991% 04	D	01/18/2022	Paydown		129,238	129,238	127,769	128,679	0	559	0	559	0	129,238	0	0	0	298	04/15/2029	1.A FE
55953R-AL-5	BLACKROCK CLO CLO 1.041% 01/18/28	D	01/18/2022	Paydown		2,670,716	2,670,716	2,670,716	2,670,716	0	0	0	0	0	2,670,716	0	0	0	6,295	01/18/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
56844Y-AA-5	MARINER LDC CLO 1.368% 04/25/31	D	02/08/2022	Merrill Lynch,Pierce,Fenner & ...		2,000,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	300	300	7,522	04/25/2031	1.A FE
				Redemption 100.0000																	
000000-00-0	MARR Contracting Pty Ltd Sr. Secured 7	B	01/10/2022			2,455	2,455	2,546	2,492	0	0	0	0	54	2,455	(91)	0	(91)	44	07/09/2027	4.A Z
59801T-AL-7	MIDOCEAN CLO CLO 1.368% 07/19/28	D	01/19/2022	Paydown		272,543	272,543	260,279	265,664	0	6,879	0	6,879	0	272,543	0	0	0	866	07/19/2028	1.A FE
606822-BG-8	MITSUBISHI UFJ FINANCIAL GROUP CORP FORE	D	03/07/2022	Maturity		19,620,000	19,620,000	20,094,814	19,658,053	0	(38,053)	0	(38,053)	0	19,620,000	0	0	0	315,686	03/07/2022	1.G FE
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC CORP FOREIGN	D	02/28/2022	Maturity		25,000,000	25,000,000	25,410,500	25,027,785	0	(27,785)	0	(27,785)	0	25,000,000	0	0	0	369,125	02/28/2022	1.G FE
62954W-AC-9	NTT FINANCE CORP CORP FOREIGN 1.162% 0	D	02/14/2022	Merrill Lynch,Pierce,Fenner & ...		7,117,581	7,477,000	7,419,577	7,427,287	0	1,428	0	1,428	0	7,428,716	0	(311,135)	(311,135)	32,098	04/03/2026	1.F FE
65558T-UM-5	NORDEA BANK ABP (NEW YORK BRAN CERTIFICA	D	02/14/2022	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	89,989	02/14/2022	1.C FE
67091Y-AJ-3	OCP CLO 1.041% 07/15/27	D	01/18/2022	Paydown		176,777	176,777	176,777	176,777	0	0	0	0	0	176,777	0	0	0	431	07/15/2027	1.A FE
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO 1.3	D	01/31/2022	Paydown		9,785,184	9,785,184	9,785,184	9,785,184	0	0	0	0	0	9,785,184	0	0	0	29,227	04/30/2027	1.A FE
69689L-AA-4	PALLMER SQUARE CLO CLO 1.330% 08/20/27	D	02/22/2022	Paydown		376,650	376,650	371,754	373,774	0	2,877	0	2,877	0	376,650	0	0	0	972	08/20/2027	1.A FE
69689P-AA-5	PALMER SQUARE CLO CLO 1.224% 04/20/27	D	01/20/2022	Paydown		1,243,818	1,243,818	1,232,158	1,236,260	0	7,558	0	7,558	0	1,243,818	0	0	0	3,501	04/20/2027	1.A FE
69701E-AA-4	PALMER SQUARE CLO CLO 1.280% 02/20/28	D	02/22/2022	Paydown		2,168,682	2,168,682	2,168,682	2,168,682	0	0	0	0	0	2,168,682	0	0	0	5,318	02/20/2028	1.A FE
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/10/2022	Deutsche Bank Securities Inc		6,437,765	6,810,000	7,270,986	7,267,904	0	(2,422)	0	(2,422)	0	7,265,482	0	(827,717)	(827,717)	111,741	09/15/2046	1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/17/2022	Various		10,397,922	11,140,000	10,943,754	10,957,711	0	3,351	0	3,351	0	10,961,062	0	(563,140)	(563,140)	116,934	03/11/2031	1.E FE
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO 1.494	D	01/20/2022	Paydown		32,888	32,888	32,888	32,888	0	0	0	0	0	32,888	0	0	0	115	07/20/2030	1.A FE
83051G-AK-4	SKANDINAVISKA ENSKILDA CORP FOREIGN 3.	D	03/25/2022	Maturity		8,000,000	8,000,000	7,993,440	7,999,002	0	998	0	998	0	8,000,000	0	0	0	122,000	03/25/2022	1.D FE
83609N-AN-0	SOUNDPOINT CLO CLO 1.249% 01/23/29	D	01/24/2022	Paydown		6,257,700	6,257,700	6,257,700	6,257,700	0	0	0	0	0	6,257,700	0	0	0	17,619	01/23/2029	1.A FE
86562M-AM-2	SUMITOMO MITSUI FIN GRP INC CORP FOREIGN	D	01/11/2022	Maturity		6,770,000	6,770,000	6,879,805	6,771,505	0	(1,505)	0	(1,505)	0	6,770,000	0	0	0	96,337	01/11/2022	1.G FE
86959R-FJ-4	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	D	02/18/2022	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	92,000	02/18/2022	1.C FE
87248V-AC-4	TPG CLO 1.097% 04/26/28	D	01/26/2022	Paydown		3,206,644	3,206,644	3,198,038	3,203,308	0	3,336	0	3,336	0	3,206,644	0	0	0	7,825	04/26/2028	1.A FE
87249F-AC-8	TPG CLO 1.094% 04/20/28	D	01/20/2022	Paydown		998,597	998,597	988,111	995,512	0	3,084	0	3,084	0	998,597	0	0	0	2,479	04/20/2028	1.A FE
89641A-AV-7	TRINITAS CLO LTD CLO 1.288% 10/25/28	D	01/25/2022	Paydown		5,875,202	5,875,202	5,875,202	5,875,202	0	0	0	0	0	5,875,202	0	0	0	17,325	10/25/2028	1.A FE
90351D-AB-3	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	01/14/2022	BPN Paribas Securities .		1,073,400	1,000,000	1,148,640	1,110,290	0	(1,448)	0	(1,448)	0	1,108,842	0	(35,442)	(35,442)	13,177	09/24/2025	1.G FE
90351D-AH-0	UBS GROUP FDG JERSEY LTD CORP FOREIGN	D	02/01/2022	Various		44,807,000	44,807,000	45,270,113	44,824,572	0	(17,572)	0	(17,572)	0	44,807,000	0	0	0	593,693	02/01/2022	1.G FE
92330W-BJ-5	Venture CDO Ltd CLO 1.154% 10/20/28	D	01/20/2022	Paydown		3,527,976	3,527,976	3,527,976	3,527,976	0	0	0	0	0	3,527,976	0	0	0	9,300	10/20/2028	1.A FE
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	D	02/02/2022	Maturity		2,125,000	2,125,000	2,297,656	2,126,851	0	(1,851)	0	(1,851)	0	2,125,000	0	0	0	57,109	02/02/2022	4.A FE
92914N-AJ-0	Voya CLO Ltd CLO 1.141% 01/18/29	D	01/18/2022	Paydown		6,454,715	6,454,715	6,454,715	6,454,715	0	0	0	0	0	6,454,715	0	0	0	16,862	01/18/2029	1.A FE
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO 1.394% 10	D	01/20/2022	Paydown		4,201,634	4,201,634	4,200,732	4,201,262	0	372	0	372	0	4,201,634	0	0	0	13,653	10/20/2028	1.A FE
94951M-AJ-2	WELLFLEET CLO LTD CLO 1.314% 10/20/29	D	01/20/2022	Paydown		4,124,906	4,124,906	4,103,334	4,114,536	0	10,370	0	10,370	0	4,124,906	0	0	0	12,560	10/20/2029	1.A FE
984851-AG-0	YARA INTERNATIONAL ASA CORP FOREIGN 3.	D	01/28/2022	Citigroup Capital Markets Inc		1,543,182	1,535,000	1,665,199	1,659,230	0	(1,175)	0	(1,175)	0	1,658,055	0	(114,873)	(114,873)	7,651	06/04/2030	2.B FE
98885G-AA-6	ZAIS CDO CLO 1.191% 04/15/29	D	01/18/2022	Paydown		893,978	893,978	893,978	893,978	0	0	0	0	0	893,978	0	0	0	2,533	04/15/2029	1.A FE
D3622#-AA-4	Intersnack Group GmbH & Co KG Senior Not	B	01/25/2022	Various		15,582,416	15,582,416	17,912,407	15,669,222	0	0	0	0	2,243,184	15,582,416	(2,329,991)	0	(2,329,991)	226,811	03/14/2023	2.C
				Redemption 100.0000																	
F5754#-AC-1	LISI SA Senior Note 1.820% 03/20/25	B	03/21/2022			3,157,000	3,157,000	3,242,857	3,249,143	0	0	0	0	(6,286)	3,157,000	(85,857)	0	(85,857)	28,888	03/20/2025	2.B
				Redemption 100.0000																	
F5754#-AD-9	LISI SA Senior Unsecured Note 1.780% 0	B	03/04/2022			1,511,422	1,511,422	1,529,485	1,574,054	0	0	0	0	(44,570)	1,511,422	(18,063)	0	(18,063)	13,227	03/04/2026	2.B
				Redemption 100.0000																	
F7908@-AA-8	Roquette Freres Senior Note 4.180% 03/	D	03/26/2022			1,926,000	1,926,000	1,926,000	1,926,000	0	0	0	0	0	1,926,000	0	0	0	40,253	03/26/2024	1.G FE
G2616*-AB-1	DPR-CR Limited Senior Secured Note 6.7	D	03/15/2022	Various		1,276,563	1,276,563	1,276,563	1,276,563	0	0	0	0	0	1,276,563	0	0	0	21,542	12/15/2026	3.A FE
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	02/28/2022	Various		73,753,726	70,183,399	70,087,797	70,120,465	0	2,817	0	2,817	0	70,123,282	0	60,117	60,117	589,658	02/17/2027	1.F FE
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	01/17/2022	Various		1,071,426	1,071,426	1,069,966	1,070,465	0	961	0	961	0	1,071,426	0	0	0	3,804	02/17/2027	1.F PL
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	02/17/2022	Various		1,104,499	1,104,499	1,102,995	1,103,509	0	990	0	990	0	1,104,499	0	0	0	7,842	02/17/2027	1.F FE
				Redemption 100.0000																	
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur	D	03/30/2022			521,597	521,597	521,597	521,597	0	0	0	0	0	521,597	0	0	0	9,884	03/30/2028	1.G PL
G7068#-AN-3	Pendragon plc Senior Unsecured 5.750%	B	03/18/2022	Various		16,235,121	15,610,675	16,881,054	16,187,178	0	(22,499)	0	(22,499)	657,939	15,717,483	(1,105,136)	(106,807)	(1,211,943)	848,032	03/17/2023	4.B
				Redemption 100.0000																	
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	02/15/2022			2,006,602	2,006,602	2,006,602	2,006,602	0	0	0	0	0	2,006,602	0	0	0	33,109	08/15/2022	3.B FE
G9400#-AA-4	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	03/31/2022	Various		54,098	54,098	58,615	58,551	0	(4,453)	0	(4,453)	0	54,098	0	0	0	724	09/30/2033	3.A PL

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, NAIC Designation Modifier and SVO Administrative Symbol
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	03/31/2022	Redemption 100.0000		225,823	225,823	225,823	225,823	0	0	0	0	0	225,823	0	0	0	3,020	09/30/2033	3.A PL
G9523#-AF-5	Weir Group plc Senior Note 4.270% 02/1	D	02/16/2022	Various		7,755,201	7,755,201	7,838,176	7,758,951	0	(3,750)	0	(3,750)	0	7,755,201	0	0	0	165,574	02/16/2022	3.A
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING	D	01/15/2022	Redemption 100.0000		12,806,160	12,806,160	10,389,637	12,784,380	0	21,780	0	21,780	0	12,806,160	0	0	0	0	01/15/2022	1.D YE
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note	D	03/31/2022	Redemption 100.0000		10,095	10,095	10,788	10,776	0	(681)	0	(681)	0	10,095	0	0	0	104	08/01/2030	2.A FE
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec	D	02/17/2022	Various		20,496,703	18,574,286	18,782,084	18,767,071	0	(10,896)	0	(10,896)	0	18,756,175	0	(181,889)	(181,889)	2,266,558	11/15/2025	4.C FE
P1917*-AA-1	Calidra Chile Importaciones Senior Secur	D	01/15/2022	Redemption 100.0000		406,061	406,061	406,061	406,061	0	0	0	0	0	406,061	0	0	0	6,598	07/24/2029	3.A PL
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec	C	03/24/2022	Various		3,392,857	3,392,857	3,392,857	3,392,857	0	0	0	0	0	3,392,857	0	0	0	40,036	06/24/2024	4.B
P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	D	03/31/2022	Various		268,594	268,594	269,333	269,397	0	(803)	0	(803)	0	268,594	0	0	0	1,218	09/30/2037	2.A PL
P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	D	03/31/2022	Various		373,001	373,001	374,461	374,507	0	(1,506)	0	(1,506)	0	373,001	0	0	0	1,691	03/31/2037	2.A PL
Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	D	01/12/2022	Redemption 100.0000		167,641	167,641	167,641	167,641	0	0	0	0	0	167,641	0	0	0	3,621	01/12/2034	1.G FE
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	03/30/2022	Various		372,755	372,755	383,424	383,259	0	(10,504)	0	(10,504)	0	372,755	0	0	0	8,685	03/30/2032	2.C PL
R6236@-AA-0	Norspan LNG III AS Senior Secured Note	D	02/28/2022	Redemption 100.0000		161,031	161,031	178,675	177,544	0	(16,513)	0	(16,513)	0	161,031	0	0	0	3,921	07/27/2029	2.C PL
R6237@-AA-9	Norspan LNG VI AS Sr. Secured 2.680% 0	D	03/31/2022	Redemption 100.0000		196,405	196,405	196,405	196,405	0	0	0	0	0	196,405	0	0	0	2,632	05/28/2030	2.C PL
T3828#-AA-9	Fabbrica Italian Sintetici SpA Senior Un	B	02/14/2022	Call 100.0000		61,951,758	56,542,500	57,990,000	56,860,000	0	0	0	0	1,130,000	56,542,500	(1,447,500)	0	(1,447,500)	6,430,205	01/24/2028	4.A
T4758*-AA-3	GVS S.p.A. Senior Note 6.500% 01/09/24	D	01/09/2022	Various		2,186,596	2,186,596	2,186,596	2,186,596	0	0	0	0	0	2,186,596	0	0	0	71,064	01/09/2024	3.A
T4968@-AC-3	Sol SpA Senior Unsecured Note 1.960% 0	B	03/12/2022	Various		1,333,777	1,333,777	1,379,536	1,382,918	0	177	0	177	(3,133)	1,333,777	(46,185)	0	(46,185)	13,071	03/12/2027	2.C
T6000#-AA-0	HLD Italy DUE SpA Sr. Secured 6.083% 0	B	01/07/2022	Redemption 100.0000		140,517	140,517	146,646	140,814	0	0	0	0	5,832	140,517	(6,129)	0	(6,129)	2,155	07/07/2027	4.B Z
000000-00-0	HLD Italy DUE SpA Sr. Secured 6.083% 0	B	01/07/2022	Redemption 100.0000		20,833	20,833	21,261	20,877	0	0	0	0	385	20,833	(429)	0	(429)	205	07/07/2027	4.B Z
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not	D	03/30/2022	Various		3,952,000	3,952,000	3,952,000	3,952,000	0	0	0	0	0	3,952,000	0	0	0	84,573	09/30/2026	2.C
12515B-AD-0	CD COMMERCIAL MORTGAGE TRUST C CMBS		03/30/2022			738	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2057	1.A FM
BCC305-3L-3	ARES CLO CLO	B	03/31/2022			(1,000)	0	0	0	0	0	0	0	0	(1,701)	0	701	701	0	04/15/2032	1.C FE
B8AQLH-6J-3	Syncora - Country Wide Home Loan		03/31/2022			9,422	0	0	0	0	0	0	0	0	0	0	9,422	9,422	0	11/25/2035	6.
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant Lease		03/10/2022	Redemption 100.0000		11,964	0	0	0	0	0	0	0	0	11,964	0	0	0	0	01/10/2033	2.B
102137-A*-7	Vistry Group Plc Senior Unsecured Note	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	(981,317)	0	981,317	981,317	0	02/16/2027	3.B
14042M-AA-0	Capital Power Corporation Senior Unsecured		03/31/2022	Various		0	0	0	0	0	0	0	0	0	(52,885)	0	52,885	52,885	0	09/14/2026	2.C
390730-AK-5	Great Lakes Power Limited Senior Subordinated Note		03/31/2022	Various		0	0	0	0	0	0	0	0	0	553,090	0	(553,090)	(553,090)	0	06/16/2023	2.B PL
479142-D*-9	Johnson Matthey Senior Note		03/31/2022	Various		0	0	0	0	0	0	0	0	0	602,276	0	(602,276)	(602,276)	0	08/16/2024	2.A
786455-B#-1	Safestore Holdings plc Sr. Secured	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	(12,233)	0	12,233	12,233	0	10/29/2026	2.B
786455-D*-3	Safestore Holdings plc Sr. Secured	B	03/31/2022	Direct		0	0	0	0	0	0	0	0	0	1,093,152	0	(1,093,152)	(1,093,152)	0	06/22/2028	2.B Z
C41118-AA-1	Great Lakes PWR LTD SUB BD SER 2		03/31/2022	DB NON TR FOREX GOLD		0	0	0	0	0	0	0	0	0	(16)	0	16	16	0	06/16/2023	2.B PL
C4931*-AY-9	Keyera Partnership Senior Unsecured		03/31/2022	Various		0	0	0	0	0	0	0	0	0	(32,374)	0	32,374	32,374	0	06/16/2023	2.C
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	1,254,260	0	(1,254,260)	(1,254,260)	0	04/02/2024	2.C PL
G1108#-AK-4	The British Land Company plc Senior Unsecured Note	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	37,788	0	(37,788)	(37,788)	0	10/27/2025	1.F FE
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note	B	03/31/2022	DB NON TR FOREX GOLD		0	0	0	0	0	0	0	0	0	714,128	0	(714,128)	(714,128)	0	12/19/2022	2.B
G7178*-AF-1	Porterbrook Rail Finance Ltd Senior Secured Note	B	03/31/2022	DC NON TR FOREX GOLD		0	0	0	0	0	0	0	0	0	(60,083)	0	60,083	60,083	0	04/18/2028	2.B FE
G8472#-AB-7	Steris plc Senior Unsecured Note		03/31/2022	Various		0	0	0	0	0	0	0	0	0	(278,251)	0	278,251	278,251	0	02/27/2027	2.B
G9338*-AC-7	Vesuvius Holdings Limited Senior Note	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	906,673	0	(906,673)	(906,673)	0	12/03/2025	2.B PL
K3752#-AA-8	Copenhagen Airports Denmark Senior Note	B	03/31/2022	Various		0	0	0	0	0	0	0	0	0	1,397,846	0	(1,397,846)	(1,397,846)	0	12/30/2022	2.C FE
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec	B	03/31/2022	PLAZIL FOREX PCG		0	0	0	0	0	0	0	0	0	88,841	0	(88,841)	(88,841)	0	07/20/2028	2.C
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse	B	03/31/2022	DC NON TR FOREX GOLD		0	0	0	0	0	0	0	0	0	20,552	0	(20,552)	(20,552)	0	09/20/2027	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,518,324,029	3,479,205,891	3,641,722,881	3,474,938,295	1,784,519	1,669,367	301	3,453,585	(156,261)	3,640,846,085	(1,518,346)	(145,475,192)	(146,993,538)	53,698,417	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		03/31/2022	Various		30,409	30,409	30,409	30,409	0	0	0	0	0	30,409	0	0	0	772	09/30/2025	1.G
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		03/15/2022	Various		1,816,971	1,816,971	1,816,971	1,816,971	0	0	0	0	0	1,816,971	0	0	0	15,587	03/15/2040	1.F
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,847,380	1,847,380	1,847,380	1,847,380	0	0	0	0	0	1,847,380	0	0	0	16,359	XXX	XXX
00109X-AC-1	ADB Companies, LLC Sr. Secured 7.357%		03/29/2022	Call 100.0000		362,224	362,224	362,224	362,224	0	0	0	0	0	362,224	0	0	0	13	12/18/2025	4.C
				Redemption 100.0000																	
00109X-AC-1	ADB Companies, LLC Sr. Secured 7.357%		03/31/2022			7,536	7,536	7,536	7,536	0	0	0	0	0	7,536	0	0	0	5,718	12/18/2025	4.C
				Redemption 100.0000																	
00109X-AD-9	ADB Companies, LLC Sr. Secured 7.357%		03/31/2022			128,125	128,125	128,125	128,125	0	0	0	0	0	128,125	0	0	0	2,322	12/18/2025	4.C
				Redemption 100.0000																	
00227@-AA-3	ASC Leasing VI Inc Senior Secured Term L		03/31/2022			340,737	340,737	340,737	340,737	0	0	0	0	0	340,737	0	0	0	3,407	04/09/2025	4.B
00452@-AB-7	AM LLC Senior Secured Term Loan 1.956%		03/30/2022	Various		200,000	200,000	201,741	200,519	0	601	0	601	0	201,121	0	(1,121)	(1,121)	2,781	04/30/2023	4.C
00452@-AB-7	AM LLC Senior Secured Term Loan 1.956%		03/31/2022	Various		450,000	450,000	453,918	451,168	0	(1,168)	0	(1,168)	0	450,000	0	0	0	6,764	04/30/2023	4.C
				Redemption 100.0000																	
00456*-AA-7	Accelerate Resources Oprt. LLC Sr. Secur		03/31/2022			45,161	45,161	45,161	45,161	0	0	0	0	0	45,161	0	0	0	791	02/24/2026	4.B
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se		02/28/2022	Various		7,081,678	7,081,678	3,109,207	3,109,207	0	0	0	0	0	3,109,206	0	3,972,472	3,972,472	62,249	12/02/2024	6. Z
00860*-AB-5	Agilon Energy Holdings II, LLC Senior Se		02/28/2022	Call 100.0000		4,825,175	4,825,175	2,111,688	2,111,688	0	0	0	0	0	2,111,688	0	2,713,487	2,713,487	128,278	12/02/2024	6. Z
02139*-AA-8	Altamira Technologies Corp Senior Secure		03/31/2022	Various		92,313	92,313	92,313	92,313	0	0	0	0	0	92,313	0	0	0	2,189	07/24/2025	5.A
03117@-AA-0	Amherst ASG Holdings, LLC Sr. Secured 1		03/31/2022	Call 100.0000		72,125	72,125	72,125	72,125	0	0	0	0	0	72,125	0	0	0	1,299	12/18/2025	4.C
				Redemption 100.0000																	
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		03/31/2022			3,840	3,840	3,840	3,840	0	0	0	0	0	3,840	0	0	0	26	10/08/2025	2.C PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		01/31/2022	Various		337,708	734,250	256,035	256,035	0	0	0	0	0	256,035	0	81,673	81,673	0	09/30/2031	4.B PL
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		01/31/2022	Various		1,176,683	0	1,176,683	1,176,683	0	0	0	0	0	1,176,683	0	0	0	0	09/30/2031	4.B PL
08516*-AC-4	Berlin Station LLC Term 7.676% 09/30/2		01/31/2022	Various		520,151	1,531,983	449,303	449,303	0	0	0	0	0	449,303	0	70,848	70,848	0	09/30/2022	4.B PL
08516*-AC-4	Berlin Station LLC Term 7.676% 09/30/2		01/31/2022	Various		1,151,037	0	1,151,037	1,151,037	0	0	0	0	0	1,151,037	0	0	0	0	09/30/2022	4.B PL
000000-00-0	Bowline Energy LLC Sr. Secured 39.288%		03/11/2022	Call 100.0000		280,280	280,280	222,790	224,615	0	2,285	0	2,285	0	226,900	0	53,380	53,380	5,402	08/09/2025	4.B Z
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022	Various		1,348,553	1,348,553	1,348,553	1,348,553	0	0	0	0	0	1,348,553	0	0	0	7,979	06/30/2023	2.C
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		01/08/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(201)	06/30/2023	2.C YE
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022	Various		539,799	539,799	539,799	539,799	0	0	0	0	0	539,799	0	0	0	3,199	06/30/2023	2.C
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022	Call 100.0000		2,168,224	2,168,224	2,168,224	2,168,224	0	0	0	0	0	2,168,224	0	0	0	13,409	06/30/2023	2.C
				Redemption 0.0000																	
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		01/08/2022			0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2023	2.C YE
				Redemption 100.0000																	
12696*-AD-6	Cyrq Power Systems, LLC Debt in a Projec		03/31/2022			489,108	489,108	489,108	489,108	0	0	0	0	0	489,108	0	0	0	3,025	06/30/2023	2.C
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver		02/28/2022	Various		43,269	0	43,269	43,269	0	0	0	0	0	43,269	0	0	0	0	12/31/2022	5.A Z
				Redemption 100.0000																	
29278@-AA-0	EnerVest Energy Instl Fund Sr. Secured		03/31/2022			666,997	666,997	666,997	666,997	0	0	0	0	0	666,997	0	0	0	17,092	07/06/2024	4.B
29358@-AK-1	EnsembleIQ Term B 0.000% 12/31/22		03/31/2022	Various		107,019	107,019	95,520	95,520	0	11,499	0	11,499	0	107,019	0	0	0	1,951	12/31/2022	5.A Z
29358@-AL-9	EnsembleIQ Term A 0.000% 12/31/22		03/31/2022	Various		123,024	123,024	79,910	79,910	0	43,114	0	43,114	0	123,024	0	0	0	773	12/31/2022	5.A Z
29358@-AL-9	EnsembleIQ Term A 0.000% 12/31/22		02/28/2022	Various		43,753	0	43,753	43,753	0	0	0	0	0	43,753	0	0	0	0	12/31/2022	5.A Z
29358@-AL-9	EnsembleIQ Term A 0.000% 12/31/22		01/31/2022	Various		48,441	0	48,441	48,441	0	0	0	0	0	48,441	0	0	0	0	12/31/2022	6.A Z
39143@-AA-2	Great Western Leasing and Sale Senior Se		01/03/2022	Various		39,929	39,929	39,870	39,879	0	50	0	50	0	39,929	0	0	0	159	07/24/2023	5.A YE
39143@-AA-2	Great Western Leasing and Sale Senior Se		03/01/2022	Various		79,858	79,858	79,739	79,757	0	101	0	101	0	79,858	0	0	0	734	07/24/2023	5.A YE
40475#-AA-6	HDC/HW Intermediate Holdings Senior Secu		03/31/2022	Various		44,782	44,782	44,689	44,513	0	268	0	268	0	44,782	0	0	0	952	12/21/2023	5.C
40480@-AB-9	HCLS Buyer, LLC Sr. Secured 7.610% 12/		03/31/2022	Various		178,250	178,250	178,250	178,250	0	0	0	0	0	178,250	0	0	0	3,342	12/29/2025	2.A Z
44860#-AH-6	Hybrid Design Associates LLC Senior Secu		01/31/2022	Various		38,936	0	38,936	38,936	0	0	0	0	0	38,936	0	0	0	0	04/05/2022	6. Z
46666@-AA-4	JVMC Holdings Corp. Senior Secured Term		03/31/2022	Various		321,532	321,532	321,532	321,532	0	0	0	0	0	321,532	0	0	0	6,297	02/28/2024	5.A
				Redemption 100.0000																	
48240#-AA-3	K2 Pure Solutions NoCal LP Senior Secure		03/31/2022			105,833	105,833	105,833	105,833	0	0	0	0	0	105,833	0	0	0	2,261	12/20/2023	4.B PL
50012L-A*-5	Kodiak Gas Services, LLC Senior Secured		03/02/2022	Call 100.0000		655,688	655,688	655,688	655,688	0	0	0	0	0	655,688	0	0	0	2,123	06/05/2024	4.C YE
55067#-AC-4	Lux Credit Consultants, LLC Sr. Secured		03/31/2022	Various		227,925	227,925	227,925	200,816	0	0	0	0	0	227,925	0	0	0	3,979	12/13/2024	5.C
				Redemption 100.0000																	
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		03/31/2022			27,450	27,450	27,450	27,450	0	0	0	0	0	27,450	0	0	0	480	03/31/2024	5.C
				Redemption 100.0000																	
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		03/01/2022			147,972	147,972	147,972	147,972	0	0	0	0	0	147,972	0	0	0	2,312	06/30/2025	4.C

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, NAIC Designation Modifier and SVO Administrative Symbol
55391#-AB-3	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		02/01/2022	Redemption 100.0000		295,944	295,944	295,944	295,944	0	0	0	0	0	295,944	0	0	0	2,441	06/30/2025	5.B YE
000000-00-0	MajorKey Technologies Hldg LLC Sr. Secur		03/10/2022	Direct		410,823	418,800	418,800	418,800	0	0	0	0	0	418,800	0	(7,977)	(7,977)	7,329	12/03/2026	4.B Z
000000-00-0	MajorKey Technologies Hldg LLC Sr. Secur		03/31/2022	Redemption 100.0000		224,357	224,357	224,357	224,357	0	0	0	0	0	224,357	0	0	0	3,926	12/03/2026	3.B Z
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC 0.		01/27/2022	Bank of America, NA		0	0	0	(18)	0	39	0	39	0	21	0	(21)	(21)	(936)	10/04/2023	3.A FE
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC 0.		01/27/2022	Redemption 100.0000		0	0	0	18	0	(18)	0	(18)	0	0	0	0	0	0	10/04/2023	3.A FE
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T		01/31/2022	Various		416,700	416,700	419,700	416,761	0	117	0	117	0	416,878	0	(178)	(178)	2,260	10/31/2022	5.A
74063#-AA-5	Pref Apt Com Op Partnership LP Revolver		03/31/2022	Call 100.0000		17,008,623	17,008,623	17,008,623	0	0	0	0	0	0	17,008,623	0	0	0	23,959	02/05/2027	3.C Z
74111*-AA-9	Prestige Employee Admin, Inc. Sr. Secure		03/18/2022	Redemption 100.0000		84,219	84,219	84,219	84,219	0	0	0	0	0	84,219	0	0	0	1,579	05/03/2025	5.A
74844@-AA-1	Quest Products, LLC Sr. Secured 4.057%		03/31/2022	Redemption 100.0000		287,109	287,109	287,109	287,109	0	0	0	0	0	287,109	0	0	0	5,899	12/31/2025	4.C
76654@-AA-5	Rifle, LLC Sr. Secured 9.904% 12/30/26		03/31/2022	Direct		1,949,950	1,949,950	1,949,950	1,949,950	0	0	0	0	0	1,949,950	0	0	0	6,918	05/18/2027	4.C Z
76654@-AA-5	Rifle, LLC Sr. Secured 9.904% 12/30/26		03/31/2022	Redemption 100.0000		124,716	124,716	124,716	124,716	0	0	0	0	0	124,716	0	0	0	2,596	06/19/2025	4.C Z
83438@-AA-4	Soltage, LLC Senior Secured Term Loan		01/13/2022	Redemption 100.0000		53,853	53,853	53,853	53,853	0	0	0	0	0	53,853	0	0	0	875	12/30/2026	5.B GI
83438@-AC-0	Soltage, LLC Senior Secured Revolver 1		03/31/2022	Call 100.0000		500,000	500,000	500,000	0	0	0	0	0	0	500,000	0	0	0	5,868	12/30/2026	3.B Z
84381#-AA-7	Southern Sky Renewable Energy Debt in a		03/31/2022	Redemption 100.0000		11,908	11,908	11,908	11,908	0	0	0	0	0	11,908	0	0	0	124	12/10/2023	3.B
88915#-AA-3	Toledo AcquisitionCo Inc. Sr. Secured		03/31/2022	Redemption 100.0000		12,486	12,486	12,486	12,486	0	0	0	0	0	12,486	0	0	0	146	12/10/2023	4.C
000000-00-0	Toledo AcquisitionCo Inc. Sr. Secured		03/31/2022	Call 100.0000		945,098	945,098	945,098	945,098	0	0	0	0	0	945,098	0	0	0	5,697	01/03/2045	4.C Z
90376#-AA-1	USS Group LP Senior Secured Revolver A		01/20/2022	Call 100.0000		1,005,431	1,005,431	1,005,431	360,088	0	0	0	0	0	1,005,431	0	0	0	0	08/21/2025	4.C YE
90376#-AA-1	USS Group LP Senior Secured Revolver A		01/31/2022	Call 100.0000		2,214,970	2,214,970	2,214,970	782,536	0	0	0	0	0	2,214,970	0	0	0	4,993	08/21/2026	5.C
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		02/24/2022	Various		24,825	24,825	24,825	20,604	0	0	0	0	0	24,825	0	0	0	320	05/01/2024	2.C
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		03/25/2022	Various		185,111	185,111	185,111	185,111	0	0	0	0	0	185,111	0	0	0	1,029	05/01/2024	2.C
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/31/2022	Various		2,735,816	2,735,816	1,930,185	1,857,976	0	19,540	0	19,540	0	1,949,725	0	786,091	786,091	0	12/31/2036	5.C YE
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/31/2022	Call 100.0000		285,341	285,341	285,341	0	0	0	0	0	0	285,341	0	0	0	1,051	09/30/2023	5.C
98159*-AC-7	Worldwide Machinery Senior Secured Revol		01/25/2022	Various		222,696	0	222,696	222,696	0	0	0	0	0	222,696	0	0	0	0	12/21/2024	5.C YE
000000-00-0	Premier Modular Acq. Ltd Sr. Secured 7	B	03/23/2022	Redemption 100.0000		281,079	281,079	289,746	289,149	0	0	0	0	597	281,079	(8,667)	0	(8,667)	5,254	12/21/2024	3.B Z
000000-00-0	Project Gold Bidco Limited Sr. Secured	B	01/25/2022	Redemption 100.0000		206,231	206,231	220,680	212,151	0	0	0	0	8,529	206,231	(14,449)	0	(14,449)	3,560	12/21/2024	3.B Z
D3761#-AA-3	Jahn Gmbh Senior Secured Note 4.546% 1	B	03/21/2022	Various		295,574	295,574	313,047	299,986	0	4,376	0	4,376	7,953	295,574	(16,740)	0	(16,740)	4,109	12/19/2025	4.B Z
000000-00-0	Secuoya Grupo De Comunicacion Sr. Secure	B	03/30/2022	Redemption 100.0000		131,991	131,991	144,825	134,445	0	0	0	0	10,380	131,991	(12,833)	0	(12,833)	2,145	12/30/2026	4.B Z
000000-00-0	Byzantine Bidco Limited Sr. Secured 7.	B	03/31/2022	Redemption 100.0000		33,251	33,251	34,941	34,205	0	0	0	0	736	33,251	(1,691)	0	(1,691)	635	06/30/2027	3.B Z
000000-00-0	Byzantine Bidco Limited Sr. Secured 7.	D	03/31/2022	Redemption 100.0000		8,735	8,735	8,735	8,735	0	0	0	0	0	8,735	0	0	0	169	06/30/2027	3.B Z
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	01/24/2022	Redemption 100.0000		300,436	300,436	287,533	302,232	0	0	0	0	(14,699)	300,436	12,903	0	12,903	3,371	05/05/2023	4.C YE
G3718#-AE-6	The Gap Partnership Bidco Ltd Senior Sec	B	01/31/2022	Redemption 100.0000		1,341,650	1,341,650	1,271,200	1,354,450	0	0	0	0	(83,250)	1,341,650	70,450	0	70,450	17,306	07/25/2024	5.B Z
G4522#-AA-8	HGate Finance Limited Sr. Secured Term L	B	02/28/2022			722,230	722,230	699,219	729,067	0	0	0	0	(29,847)	722,230	23,011	0	23,011	11,130	02/04/2026	4.B
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		578,507	578,507	570,687	572,240	0	6,267	0	6,267	0	578,507	0	0	0	9,495	12/22/2022	5.B
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		202,251	202,251	199,674	200,104	0	2,146	0	2,146	0	202,251	0	0	0	3,320	12/22/2022	5.B
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		83,935	83,935	82,907	82,677	0	1,258	0	1,258	0	83,935	0	0	0	1,378	12/20/2022	5.B
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/31/2022	Various		83,935	83,935	82,907	82,998	0	937	0	937	0	83,935	0	0	0	1,378	12/20/2022	5.B
G6135#-AB-0	Milson Bidco Limited Term Loan A 0.000	B	02/22/2022	Capital Distribution		270,633	0	246,935	270,633	0	0	0	0	(23,698)	270,633	23,698	0	23,698	0	11/22/2022	5.C YE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				Redemption 100.0000																	
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	03/21/2022			132,045	132,045	126,590	135,445	0	0	0	0	(8,855)	132,045	5,455	0	5,455	1,893	12/20/2022	5.A
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	03/21/2022	Various		700,169	700,169	684,098	717,697	0	508	0	508	(36,462)	700,169	18,425	0	18,425	10,037	12/20/2022	5.A
G8286#-AA-5	Hamsard 3429 Limited Term Loan A 13.013	B	02/28/2022	Various		654,103	654,103	609,531	660,294	0	0	0	0	(50,764)	654,103	44,573	0	44,573	9,274	03/24/2023	5.C
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	03/15/2022	Various		57,943	57,943	51,792	57,293	0	651	0	651	0	57,943	0	0	0	1,159	12/15/2023	5.B
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	03/15/2022	Various		40,398	40,398	36,869	40,932	0	1,030	0	1,030	4,204	40,398	(5,767)	0	(5,767)	808	12/15/2023	5.B
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	03/15/2022	Various		25,712	25,712	26,599	26,286	0	419	0	419	3,908	25,712	(4,901)	0	(4,901)	507	12/15/2023	5.B
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	03/28/2022	Call 100.0000		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	3,360	12/15/2023	4.C Z
				Redemption 100.0000																	
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	02/14/2022			4,413	4,413	4,584	3,607	0	0	0	0	79	4,413	(171)	0	(171)	71	05/13/2026	4.A Z
				Redemption 100.0000																	
000000-00-0	ZircoData Holdings Pty Ltd Sr. Secured	B	02/14/2022			54,374	54,374	59,893	55,542	0	0	0	0	4,351	54,374	(5,519)	0	(5,519)	983	05/13/2026	4.A Z
T8000#-AA-6	Opera 20 SpA Sr. Secured 6.337% 10/27/	B	01/27/2022	Various		501,705	501,705	476,569	444,328	0	72,525	0	72,525	33,700	501,705	(48,848)	0	(48,848)	8,013	10/27/2024	5.B Z
	Hybrid Design Associates LLC #2																				
44860#-AG-8	PIKTrackingNote for AGB		03/31/2022			(31,054)	0	0	0	0	0	0	0	0	(31,054)	0	0	0	0	04/05/2022	6. Z
000000-00-0	YM Group	B	03/31/2022			393	0	0	0	0	0	0	0	0	(136,672)	0	137,065	137,065	0	09/02/2023	6. Z
08516*-AB-6	Berlin Station LLC Senior Note 7.500%		01/31/2022	Various		0	0	0	0	0	0	0	0	0	81,673	0	(81,673)	(81,673)	0	09/30/2031	4.B PL
08516*-AC-4	Berlin Station LLC Term 7.676% 09/30/2		01/31/2022	Various		0	0	0	0	0	0	0	0	0	(115,072)	0	115,072	115,072	0	09/30/2022	4.B PL
	Jones Lang LaSalle Finance B.V Senior																				
48021P-A*-9	Unsecured note		03/31/2022	Various		0	0	0	0	0	0	0	0	0	44,017	0	(44,017)	(44,017)	0	06/28/2027	2.A
98159*-AC-7	Worldwide Machinery Senior Secured Revol		03/23/2022	Various		0	0	0	0	0	0	0	0	0	(50,205)	0	50,205	50,205	0	12/21/2024	5.C
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						60,501,730	58,953,294	52,610,804	32,515,224	0	166,545	0	166,545	(173,138)	52,656,424	78,929	7,845,306	7,924,235	466,534	XXX	XXX
2509999997. Total - Bonds - Part 4						4,637,099,169	4,639,251,037	4,789,173,595	4,507,857,870	1,784,519	1,321,175	181,669	2,924,025	(314,156)	4,795,099,926	(1,458,002)	(181,004,033)	(182,462,035)	63,712,265	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,637,099,169	4,639,251,037	4,789,173,595	4,507,857,870	1,784,519	1,321,175	181,669	2,924,025	(314,156)	4,795,099,926	(1,458,002)	(181,004,033)	(182,462,035)	63,712,265	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
23954D-10-9	Day One Biopharmaceuticals, In Common St		01/05/2022	Direct	6,030.000	101,104		108,419	101,606	6,814	0	0	6,814	0	108,419	0	(7,315)	(7,315)	0		
29279N-10-2	Energy Harbor Corp. Common Equity Shares		02/02/2022	Direct	707,067.530	33,378,670		33,939,241	33,939,241	0	0	0	0	0	33,939,241	0	(560,571)	(560,571)	0		
62878D-10-0	N-able, Inc. Common Stock		02/26/2022	Direct	0.000	0		(2,753,516)	(5,006,602)	(944,758)	0	0	(944,758)	0	(2,753,516)	0	2,753,516	2,753,516	0		
83417Q-10-5	SolarWinds Corp Common Stock		02/26/2022	Direct	0.000	(2,753,516)		(3,565,597)	(3,565,597)	0	0	0	0	0	(3,565,597)	0	812,081	812,081	0		
				Prudential Mutual Fund																	
00771J-82-4	AST PRU FLEXIBLE MULTI-STRATEGY PO		02/15/2022	Service	381.500	6,432		4,864	6,718	(1,854)	0	0	(1,854)	0	4,864	0	1,568	1,568	0		
009066-10-1	Airbnb, Inc. Common Stock		03/07/2022	Direct	1,699.000	236,283		295,222	0	0	0	0	0	0	295,222	0	(58,939)	(58,939)	0		
				Merrill																	
464287-20-0	ISHARES COM		01/07/2022	Lynch,Pierce,Fenner &	425,676.000	199,252,423		197,258,854	203,043,195	(5,784,341)	0	0	(5,784,341)	0	197,258,854	0	1,993,568	1,993,568	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						230,221,396	XXX	225,287,487	228,518,561	(6,724,139)	0	0	(6,724,139)	0	225,287,487	0	4,933,908	4,933,908	0	XXX	XXX
				Prudential Mutual Fund																	
00771J-54-3	AST Western Asset Corporate		02/11/2022	Service	500.000	5,179		5,000	5,395	(395)	0	0	(395)	0	5,000	0	179	179	0		.
				Prudential Mutual Fund																	
00771J-55-0	AST T. Rowe Price Corporate		02/11/2022	Service	500.000	5,199		5,000	5,415	(415)	0	0	(415)	0	5,000	0	199	199	0		.
				Prudential Mutual Fund																	
00771J-56-8	AST Prudential Corporate		02/11/2022	Service	500.000	5,209		5,000	5,435	(435)	0	0	(435)	0	5,000	0	209	209	0		.
				Prudential Mutual Fund																	
00771J-57-6	AST PIMCO Corporate		02/11/2022	Service	500.000	5,207		5,000	5,410	(410)	0	0	(410)	0	5,000	0	207	207	0		.
				Prudential Mutual Fund																	
00771J-58-4	AST BlackRock Corporate		02/11/2022	Service	500.000	5,290		5,000	5,510	(510)	0	0	(510)	0	5,000	0	290	290	0		.
				Prudential Mutual Fund																	
00771J-81-6	AST TRP DIVERSIFIED REAL GROWTH PO		02/15/2022	Service	459.330	8,589		6,017	8,998	(2,981)	0	0	(2,981)	0	6,017	0	2,572	2,572	0		.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74437G-15-1	PRU SERIES FUND: STOCK INDEX FUND		02/15/2022	Prudential Mutual Fund Service	500.000	5,002		5,000	5,000	0	0	0	0	0	5,000	0	2	2	0		
74437G-74-8	PRU SERIES FUND: Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	1,730.310	25,876		26,084	0	0	0	0	0	0	26,084	0	(208)	(208)	0		
74446X-10-4	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	136.050	5,128		5,000	5,388	(388)	0	0	(388)	0	5,000	0	128	128	0		
74446X-20-3	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	325.730	4,863		5,000	5,094	(94)	0	0	(94)	0	5,000	0	(137)	(137)	0		
74446X-30-2	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	56.990	5,149		5,000	5,580	(580)	0	0	(580)	0	5,000	0	149	149	0		
74446X-40-1	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	122.760	5,203		5,000	5,409	(409)	0	0	(409)	0	5,000	0	203	203	0		
74446X-50-0	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	94.100	5,028		5,000	5,337	(337)	0	0	(337)	0	5,000	0	28	28	0		
74446X-60-9	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	352.860	4,774		5,000	4,951	49	0	0	49	0	5,000	0	(226)	(226)	0		
74446X-70-8	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	780.030	4,984		5,000	5,195	(195)	0	0	(195)	0	5,000	0	(16)	(16)	0		
74446X-80-7	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	92.270	4,930		5,000	5,363	(363)	0	0	(363)	0	5,000	0	(70)	(70)	0		
74446X-83-1	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	116.900	5,470		5,000	5,560	(560)	0	0	(560)	0	5,000	0	470	470	0		
74446X-84-9	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	51.070	5,383		5,000	5,733	(733)	0	0	(733)	0	5,000	0	383	383	0		
74446X-85-6	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	167.950	4,578		5,000	5,139	(139)	0	0	(139)	0	5,000	0	(422)	(422)	0		
74446X-86-4	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	86.610	4,937		5,000	5,217	(217)	0	0	(217)	0	5,000	0	(63)	(63)	0		
74446X-87-2	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	161.190	5,964		5,000	5,519	(519)	0	0	(519)	0	5,000	0	964	964	0		
74446X-88-0	AST Bond Portfolio 2031		02/15/2022	Prudential Mutual Fund Service	37.600	4,846		5,000	5,551	(551)	0	0	(551)	0	5,000	0	(155)	(155)	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						136,788	XXX	132,101	116,199	(10,182)	0	0	(10,182)	0	132,101	0	4,686	4,686	0	XXX	XXX
19416#-10-3	Colico Inc		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		956,002,974	0	(94,167,576)	0	0	(94,167,576)	0	0	0	0	0	0		
19416#-10-4	Colico II Inc		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		201,133,075	0	(25,218,078)	0	0	(25,218,078)	0	0	0	0	0	0		
68568#-10-9	Orchard Street Acres Inc.		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		605,172,470	0	(58,588,749)	0	0	(58,588,749)	0	0	0	0	0	0		
74408#-10-9	PRUCO Life Insurance Company		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		5,264,563,239	0	(277,762,585)	0	0	(277,762,585)	0	0	0	0	0	0		
000000-00-0	Prudential Legacy Insurance Company of New Jersey		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		452,033,695	0	(62,144)	0	0	(62,144)	0	0	0	0	0	0		
744355-2#-4	Prudential Realty Securities, Inc.		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		563,401,639	0	32,614,211	0	0	32,614,211	0	0	0	0	0	0		
000000-00-0	Prudential Retirement Insurance and Annuity Company		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	0		2,076,246,266	0	(219,427,926)	0	0	(219,427,926)	0	0	0	0	0	0		
000000-00-0	Lotus Re		03/31/2022	PGIM Invst. Mgmt., Inc.	0.000	139,634,192		0	0	(216,402)	0	0	(216,402)	0	0	0	15,774,230	15,774,230	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						139,634,192	XXX	10,118,553,358	0	(642,829,249)	0	0	(642,829,249)	0	0	0	15,774,230	15,774,230	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						369,992,376	XXX	10,343,972,946	228,634,760	(649,563,570)	0	0	(649,563,570)	0	225,419,588	0	20,712,824	20,712,824	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - Common Stocks						369,992,376	XXX	10,343,972,946	228,634,760	(649,563,570)	0	0	(649,563,570)	0	225,419,588	0	20,712,824	20,712,824	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						369,992,376	XXX	10,343,972,946	228,634,760	(649,563,570)	0	0	(649,563,570)	0	225,419,588	0	20,712,824	20,712,824	0	XXX	XXX
6009999999 - Totals						5,007,091,545	XXX	15,133,146,541	4,736,492,630	(647,779,051)	1,321,175	181,669	(646,639,545)	(314,156)	5,020,519,514	(1,458,002)	(160,291,209)	(161,749,211)	63,712,265	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	09/01/2021	03/24/2027	611,389	611,389	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	09/01/2021	03/24/2027	723,130	723,130	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	89,214	89,214	.446667	39,849	0	0	23		23	1,125	(1,150)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	9		9	410	(419)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	59,034	59,034	.446667	26,369	0	0	16		16	744	(761)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	686,665	686,665	.446667	306,710	0	0	181		181	8,659	(8,850)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	9		9	410	(419)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	358,080	358,080	.446667	159,942	0	0	94		94	4,515	(4,615)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	58,091	58,091	.446667	25,947	0	0	15		15	733	(749)	0	0	0		AN (Anticipatory)
Harbour Energy plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Harbour Energy plc None	07/28/2017	05/31/2022	426,230	426,230	.446667	190,383	0	0	112		112	5,375	(5,493)	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Milson Bidco Limited None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index.	Swiss Re 549300WZRVQERM819Z90	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index.	Swiss Re 549300WZRVQERM819Z90	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	1,864	7,600,000	4077.909999999999	329,080	0	0	842,405		842,405	(494,187)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	42	175,000	4170.420000000001	12,075	0	0	15,385		15,385	(11,505)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	1,726	7,200,000	4170.420000000001	496,800	0	0	632,980		632,980	(473,339)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	911	3,800,000	4170.420000000001	262,200	0	0	334,073		334,073	(249,818)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	1,598	6,700,000	4192.6599999999 99	300,830	0	0	575,117		575,117	(432,110)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	156	650,000	4163.29	45,630	0	0	62,461		62,461	(41,235)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,633	6,800,000	4163.29	477,360	0	0	653,435		653,435	(431,378)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,153	4,800,000	4163.29	336,960	0	0	461,248		461,248	(304,502)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	1,073	4,500,000	4192.850000000004	204,750	0	0	421,619		421,619	(274,920)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	153	650,000	4246.590000000001	43,680	0	0	55,167		55,167	(38,253)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,884	8,000,000	4246.590000000001	537,600	0	0	678,977		678,977	(470,803)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,295	5,500,000	4246.590000000001	369,600	0	0	466,797		466,797	(323,677)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	944	4,100,000	4343.54	193,930	0	0	288,014		288,014	(224,108)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	229	1,000,000	4360.029999999997	68,600	0	0	69,524		69,524	(53,360)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,651	7,200,000	4360.029999999997	493,920	0	0	500,572		500,572	(384,195)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,537	6,700,000	4360.029999999997	459,620	0	0	465,810		465,810	(357,514)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	565	2,500,000	4423.149999999996	121,500	0	0	156,273		156,273	(125,444)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	28	125,000	4479.71	8,500	0	0	6,957		6,957	(5,966)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	1,228	5,500,000	4479.71	374,000	0	0	306,123		306,123	(262,503)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	4,174	18,700,000	4479.71	1,271,600	0	0	1,040,818		1,040,818	(892,512)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	948	4,300,000	4535.430000000003	297,560	0	0	221,704		221,704	(192,392)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	45	200,000	4480.699999999998	14,500	0	0	12,382		12,382	(9,173)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,518	6,800,000	4480.699999999998	493,000	0	0	420,996		420,996	(311,889)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,294	5,800,000	4480.699999999998	420,500	0	0	359,085		359,085	(266,023)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	884	3,800,000	4300.46	198,360	0	0	370,436		370,436	(187,829)	0	0	0	0		EL (Equity Risk Liability)

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	50	225,000	4471.3699999999999	16,200	0	0	15,648		15,648	(10,003)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	895	4,000,000	4471.3699999999999	288,000	0	0	278,190		278,190	(177,832)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	1,118	5,000,000	4471.3699999999999	360,000	0	0	347,737		347,737	(222,290)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	622	2,900,000	4660.5699999999997	203,000	0	0	129,923		129,923	(111,346)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	27	125,000	4682.8000000002	9,050	0	0	5,495		5,495	(4,665)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	854	4,000,000	4682.8000000002	289,600	0	0	175,848		175,848	(149,265)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	1,431	6,700,000	4682.8000000002	485,080	0	0	294,546		294,546	(250,019)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	881	4,000,000	4538.4300000003	324,000	0	0	270,444		270,444	(161,732)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	48	225,000	4709.8500000004	17,618	0	0	10,224		10,224	(8,006)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,210	5,700,000	4709.8500000004	446,310	0	0	259,016		259,016	(202,819)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	2,038	9,600,000	4709.8500000004	751,680	0	0	436,237		436,237	(341,590)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	01/03/2023	2,210	10,600,000	4796.5600000004	0	538,480	0	406,859		406,859	(131,621)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	55	250,000	4577.1099999999997	0	20,275	0	17,212		17,212	(3,063)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	1,988	9,100,000	4577.1099999999997	0	738,010	0	626,514		626,514	(111,496)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	2,010	9,200,000	4577.1099999999997	0	746,120	0	633,398		633,398	(112,722)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2022	02/03/2023	1,988	8,900,000	4477.4399999999996	0	729,800	0	774,408		774,408	44,608	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	50	225,000	4471.0699999999997	0	19,170	0	20,233		20,233	1,063	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,230	5,500,000	4471.0699999999997	0	468,600	0	494,581		494,581	25,981	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,431	6,400,000	4471.0699999999997	0	545,280	0	575,512		575,512	30,232	0	0	0	0		EL (Equity Risk Liability)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2022	03/03/2023	2,200	9,600,000	4363.4899999999998	0	852,480	0	1,065,078		1,065,078	212,598	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	41	175,000	4262.4499999999998	0	16,853	0	23,063		23,063	6,210	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	2,135	9,100,000	4262.4499999999998	0	876,330	0	1,199,269		1,199,269	322,939	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	915	3,900,000	4262.4499999999998	0	375,570	0	513,973		513,973	138,403	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	4,240,368		4,240,368	309,473	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,038,098		1,038,098	75,763	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,038,098		1,038,098	75,763	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	149,557		149,557	10,915	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	09/01/2021	08/29/2024	21	21	.000476	0	0	0	184,746		184,746	13,483	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index.	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	385,701	385,701	.000067	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	421,058	421,058	.000069	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	01/25/2022	12/21/2024	115,389	115,389	.000069	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	1,716	1,716	.016316	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	1,572	1,572	.01654	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Worldwide Machinery Owner's Note	Bond Portfolio Hedge	D1	Equity/Index	Worldwide Machinery None	03/01/2022	12/21/2024	470	470	.017011	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										11,800,946	5,926,969	0	24,643,092	XXX	24,643,092	(7,527,700)	(22,456)	0	0	0	XXX	XXX
Interest Rate Swaption - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2017	07/02/2034	250,000,000	250,000,000	2.775 / .2144	17,868,750	0	0	18,681,216		18,681,216	(7,202,207)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2017	10/13/2032	250,000,000	250,000,000	2.42 / .2444	12,500,000	0	0	6,518,161		6,518,161	(11,968,361)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2019	09/08/2052	95,000,000	95,000,000	1.678 / .9666	10,155,500	0	0	1,396,758		1,396,758	(3,285,361)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swaption - 129712CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/10/2019	09/12/2034	160,000,000	160,000,000	1.5147 / .9666	7,008,000	0	0	4,014,788		4,014,788	(964,218)	0	0	0	0		LD (Liability Cashflow)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										47,532,250	0	0	30,610,922	XXX	30,610,922	(23,420,146)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										59,333,196	5,926,969	0	55,254,015	XXX	55,254,015	(30,947,846)	(22,456)	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										11,800,946	5,926,969	0	24,643,092	XXX	24,643,092	(7,527,700)	(22,456)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										47,532,250	0	0	30,610,922	XXX	30,610,922	(23,420,146)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										59,333,196	5,926,969	0	55,254,015	XXX	55,254,015	(30,947,846)	(22,456)	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2021	04/04/2022	1,702	7,600,000	4465.310000000004	0	0	0	(142,274)		(142,274)	553,002	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	1,602	7,200,000	4493.630000000001	(219,600)	0	0	(156,343)		(156,343)	468,250	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/18/2022	842	3,800,000	4514.4799999999996	(111,340)	0	0	(70,386)		(70,386)	243,929	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2021	05/03/2022	1,459	6,700,000	4590.96	0	0	0	(99,559)		(99,559)	377,209	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,516	6,800,000	4485.9399999999996	(208,760)	0	0	(232,050)		(232,050)	406,944	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2021	05/16/2022	1,065	4,800,000	4506.760000000002	(137,760)	0	0	(147,991)		(147,991)	284,030	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2021	06/03/2022	980	4,500,000	4591.170000000001	0	0	0	(110,194)		(110,194)	238,768	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,748	8,000,000	4575.6999999999998	(220,000)	0	0	(236,320)		(236,320)	416,787	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2021	06/15/2022	1,196	5,500,000	4596.930000000003	(141,350)	0	0	(147,323)		(147,323)	281,483	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2021	07/05/2022	854	4,100,000	4799.6099999999997	0	0	0	(45,774)		(45,774)	155,163	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,533	7,200,000	4697.930000000003	(205,200)	0	0	(155,425)		(155,425)	315,081	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2021	07/15/2022	1,420	6,700,000	4719.7299999999996	(178,890)	0	0	(129,600)		(129,600)	286,124	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2021	08/03/2022	512	2,500,000	4887.5799999999999	0	0	0	(25,489)		(25,489)	78,903	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	1,139	5,500,000	4826.890000000003	(154,000)	0	0	(85,837)		(85,837)	193,721	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2021	08/15/2022	3,856	18,700,000	4849.29	(489,940)	0	0	(263,132)		(263,132)	633,417	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2021	09/06/2022	858	4,300,000	5011.6499999999996	(85,570)	0	0	(34,131)		(34,131)	104,456	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,408	6,800,000	4827.9499999999998	(217,600)	0	0	(139,380)		(139,380)	239,660	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2021	09/15/2022	1,196	5,800,000	4850.3599999999997	(172,260)	0	0	(108,578)		(108,578)	197,861	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	10/03/2022	800	3,800,000	4752.010000000002	0	0	0	(120,829)		(120,829)	152,027	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	828	4,000,000	4829.0799999999999	(120,400)	0	0	(102,093)		(102,093)	140,360	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2021	10/17/2022	1,033	5,000,000	4840.260000000002	(146,000)	0	0	(122,654)		(122,654)	173,078	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	11/03/2022	563	2,900,000	5149.930000000003	(58,000)	0	0	(22,711)		(22,711)	55,317	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	791	4,000,000	5057.420000000001	(123,200)	0	0	(50,584)		(50,584)	94,486	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	11/15/2022	1,322	6,700,000	5069.130000000001	(200,330)	0	0	(81,062)		(81,062)	154,659	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2021	12/05/2022	798	4,000,000	5014.970000000003	(120,800)	0	0	(70,420)		(70,420)	106,778	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,121	5,700,000	5086.640000000003	(201,210)	0	0	(80,984)		(80,984)	130,265	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/15/2022	1,883	9,600,000	5098.409999999999	(328,320)	0	0	(130,773)		(130,773)	214,655	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	01/03/2023	2,000	10,600,000	5300.198800000001	0	0	0	(79,667)		(79,667)	(79,667)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	1,841	9,100,000	4943.279999999997	0	(344,890)	0	(257,080)		(257,080)	87,810	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2022	01/17/2023	1,857	9,200,000	4954.720000000003	0	(338,560)	0	(250,913)		(250,913)	87,647	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2022	02/03/2023	1,799	8,900,000	4947.569999999997	0	(255,430)	0	(274,484)		(274,484)	(19,054)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,139	5,500,000	4828.760000000002	0	(227,150)	0	(243,430)		(243,430)	(16,280)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	02/15/2023	1,322	6,400,000	4839.930000000003	0	(257,280)	0	(275,751)		(275,751)	(18,471)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2022	03/03/2023	1,991	9,600,000	4821.659999999999	0	(330,240)	0	(466,290)		(466,290)	(136,050)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	1,977	9,100,000	4603.449999999998	0	(480,480)	0	(723,443)		(723,443)	(242,963)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	845	3,900,000	4614.100000000004	0	(201,240)	0	(304,255)		(304,255)	(103,015)	0	0	0	0		EL (Equity Risk Liability)
Interest Rate Swaption - 150825CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2022	05/25/2032	150,000,000	150,000,000	3 / 2.11	0	(1,125,000)	0	(2,241,538)		(2,241,538)	(1,116,538)	0	0	0	0		PD (Duration)
Interest Rate Swaption - 151165CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2022	06/13/2032	150,000,000	150,000,000	3 / 2.054	0	(1,350,000)	0	(3,015,756)		(3,015,756)	(1,665,756)	0	0	0	0		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swaption - 151248CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2022	06/15/2052	110,000,000	110,000,000	.3 / 2.09	0	0	0	(2,824,151)		(2,824,151)	(2,824,151)	0	0	0	0		PD (Duration)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(3,840,530)	(4,910,270)	0	(14,068,653)	XXX	(14,068,653)	649,926	0	0	0	0	XXX	XXX
Interest Rate Swaption - 150826CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/23/2022	05/25/2027	300,000,000	300,000,000	1.5 / .3	0	(1,025,000)	0	(130,151)		(130,151)	894,849	0	0	0	0		PD (Duration)
Interest Rate Swaption - 151164CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2022	06/13/2027	300,000,000	300,000,000	1.452 / .3	0	(1,350,000)	0	(194,782)		(194,782)	1,155,218	0	0	0	0		PD (Duration)
Interest Rate Swaption - 151246CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2022	06/15/2029	390,000,000	390,000,000	1.595 / .3	0	(4,240,000)	0	(740,840)		(740,840)	3,499,160	0	0	0	0		PD (Duration)
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(6,615,000)	0	(1,065,773)	XXX	(1,065,773)	5,549,227	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,840,530)	(11,525,270)	0	(15,134,426)	XXX	(15,134,426)	6,199,152	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(3,840,530)	(4,910,270)	0	(14,068,653)	XXX	(14,068,653)	649,926	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(6,615,000)	0	(1,065,773)	XXX	(1,065,773)	5,549,227	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(3,840,530)	(11,525,270)	0	(15,134,426)	XXX	(15,134,426)	6,199,152	0	0	0	0	XXX	XXX
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2013	05/24/2043	0	100,000,000	3.128 / .4879	1,636,379	0	707,770	2,980,564		12,777,929	(125,387)	0	0	0	2,299,340		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	1,496,837	.2306 / 2.795	0	0	(9,907)	0		(12,792)	0	0	0	0	10,506		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	914,336	.2306 / 2.795	0	0	(6,052)	0		(7,814)	0	0	0	0	6,417		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	12,416,346	.2306 / 2.795	0	0	(82,180)	0		(106,112)	0	0	0	0	87,145		100% \ 100%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	7,811,245	.2306 / 2.795	0	0	(51,700)	0		(66,756)	0	0	0	0	54,824		100% \ 100%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2014	03/20/2024	0	1,234,234	.2306 / 2.795	0	0	(8,169)	0		(10,548)	0	0	0	0	8,663		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .9829	8,125,211	0	548,473	7,681,344		13,401,065	(306,838)	0	0	0	1,286,751		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .3089	839,539	0	136,228	927,757		1,065,451	(22,455)	0	0	0	418,905		100% \ 99%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / .3089	694,791	0	112,741	767,799		881,753	(18,584)	0	0	0	346,680		100% \ 100%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / .3089	1,273,784	0	206,691	1,407,631		1,616,547	(34,070)	0	0	0	635,579		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / .3089	1,100,086	0	178,506	1,215,681		1,396,108	(29,424)	0	0	0	548,910		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / .3089	1,042,187	0	169,111	1,151,698		1,322,629	(27,876)	0	0	0	520,020		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / .3089	839,539	0	136,228	927,757		1,065,451	(22,455)	0	0	0	418,905		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / .254	2,755,438	0	129,836	2,514,997		2,742,767	(31,520)	0	0	0	336,839		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .254	2,515,835	0	118,546	2,296,301		2,504,265	(28,779)	0	0	0	307,549		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / .254	2,515,835	0	118,546	2,296,301		2,504,265	(28,779)	0	0	0	307,549		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / .254	2,156,430	0	101,611	1,968,258		2,146,513	(24,668)	0	0	0	263,613		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / .254	2,036,628	0	95,966	1,858,911		2,027,263	(23,297)	0	0	0	248,968		99% \ 99%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .5079	1,290,753	0	84,925	1,267,589		1,505,231	(33,566)	0	0	0	277,716		100% \ 100%
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / .5079	1,290,753	0	84,925	1,267,589		1,505,231	(33,566)	0	0	0	277,716		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / .5079	1,843,933	0	121,321	1,810,841		2,150,330	(47,952)	0	0	0	396,737		99% \ 99%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / .5079	950,149	0	517,637	1,963,128		9,174,742	(96,765)	0	0	0	1,692,744		100% \ 100%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / .5221	42,375,195	0	1,356,813	36,608,779		39,124,968	(665,302)	0	0	0	2,771,564		100% \ 100%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / .5221	40,713,423	0	1,303,605	35,173,141		37,590,655	(639,212)	0	0	0	2,662,875		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .4586	9,877,306	0	526,521	9,208,640		10,357,459	(202,107)	0	0	0	1,529,645		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / .4586	9,877,306	0	526,521	9,208,640		10,357,459	(202,107)	0	0	0	1,529,645		100% \ 100%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / .5079	6,803,845	0	447,657	6,681,740		7,934,407	(176,936)	0	0	0	1,463,902		100% \ 100%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / .5079	6,087,651	0	400,536	5,978,399		7,099,206	(158,311)	0	0	0	1,309,807		100% \ 100%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / .5079	4,476,214	0	294,511	4,395,882		5,220,005	(116,405)	0	0	0	963,093		100% \ 100%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / .5079	8,236,234	0	541,901	8,088,422		9,604,808	(214,186)	0	0	0	1,772,091		99% \ 99%
Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / .5079	1,232,547	0	671,486	2,546,598		11,901,610	(125,525)	0	0	0	2,195,852		100% \ 100%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .3166	1,135,086	0	758,494	2,670,310		12,130,727	(33,029)	0	0	0	2,358,850		100% \ 100%
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / .9829	8,125,211	0	548,473	7,681,344		13,401,065	(306,838)	0	0	0	1,286,751		100% \ 100%
Interest Rate Swap - 131039PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	23,918,693	3.17 / 2.596	0	0	80,580	0		(893,742)	0	0	0	0	260,943		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 131040PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	01/04/2027	0	4,929,807	3.17 / 2.596	0	0	16,608	0		(184,206)	0	0	0	0	53,782		100% \ 100%
Interest Rate Swap - 131041PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	19,061,178	3.185 / 2.596	0	0	64,930	0		(769,026)	0	0	0	0	223,512		100% \ 100%
Interest Rate Swap - 131042PR - Receive: Fixed Pay: Floating 3 Month Libor +159 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2019	09/30/2027	0	1,974,062	3.185 / 2.596	0	0	6,724	0		(79,644)	0	0	0	0	23,148		100% \ 100%
Interest Rate Swap - 144773CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2021	08/11/2051	0	190,000,000	1.9295 / .5064	0	0	830,177	0		(25,551,077)	0	0	0	0	5,147,817		100% \ 100%
Interest Rate Swap - 147378CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	7,288,000	4.4321 / .5221	0	3,029,806	64,342	2,998,006		2,178,042	(31,800)	0	0	0	154,290		100% \ 100%
Interest Rate Swap - 147379CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / .5221	0	7,877,495	167,289	7,794,817		5,662,910	(82,679)	0	0	0	401,154		100% \ 100%
Interest Rate Swap - 147380CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / .5221	0	7,877,495	167,289	7,794,817		5,662,910	(82,679)	0	0	0	401,154		100% \ 100%
Interest Rate Swap - 147381CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / .5221	0	4,090,238	86,862	4,047,308		2,940,357	(42,929)	0	0	0	208,291		100% \ 100%
Interest Rate Swap - 147382CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / .5221	0	4,090,238	86,862	4,047,308		2,940,357	(42,929)	0	0	0	208,291		100% \ 100%
Interest Rate Swap - 147383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	8,016,800	4.4321 / .5221	0	3,332,786	70,776	3,297,807		2,395,847	(34,979)	0	0	0	169,719		100% \ 100%
Interest Rate Swap - 147384CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	40,368,000	2.923 / .3089	7,691,205	0	270,156	7,548,883		3,489,431	(75,963)	0	0	0	893,326		100% \ 100%
Interest Rate Swap - 147385CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	42,050,000	2.923 / .3089	8,011,671	0	281,413	7,863,420		3,634,824	(79,128)	0	0	0	930,548		100% \ 100%
Interest Rate Swap - 147386CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / .3089	8,524,418	0	299,423	8,366,678		3,867,453	(84,192)	0	0	0	990,103		100% \ 100%
Interest Rate Swap - 147387CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / .3089	8,524,418	0	299,423	8,366,678		3,867,453	(84,192)	0	0	0	990,103		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 147388CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	15,979,000	2.923 / .3089	3,044,435	0	106,937	2,988,099		1,381,233	(30,069)	0	0	0	353,608		100% \ 100%
Interest Rate Swap - 147389CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,801,600	2.923 / .3089	2,820,108	0	99,057	2,767,924		1,279,458	(27,853)	0	0	0	327,553		100% \ 100%
Interest Rate Swap - 147390CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	15,474,400	2.923 / .3089	2,948,295	0	103,560	2,893,739		1,337,615	(29,119)	0	0	0	342,442		100% \ 100%
Interest Rate Swap - 147391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	15,979,000	2.923 / .3089	3,044,435	0	106,937	2,988,099		1,381,233	(30,069)	0	0	0	353,608		100% \ 100%
Interest Rate Swap - 147392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,465,200	2.923 / .3089	2,756,015	0	96,806	2,705,016		1,250,380	(27,220)	0	0	0	320,109		100% \ 100%
Interest Rate Swap - 147393CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,465,200	2.923 / .3089	2,756,015	0	96,806	2,705,016		1,250,380	(27,220)	0	0	0	320,109		100% \ 100%
Interest Rate Swap - 147394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / .3089	2,627,828	0	92,303	2,579,202		1,192,222	(25,954)	0	0	0	305,220		100% \ 100%
Interest Rate Swap - 147395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / .3089	2,627,828	0	92,303	2,579,202		1,192,222	(25,954)	0	0	0	305,220		100% \ 100%
Interest Rate Swap - 147396CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	11,101,200	2.923 / .3089	2,115,081	0	74,293	2,075,943		959,594	(20,890)	0	0	0	245,665		100% \ 100%
Interest Rate Swap - 147397CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,128,800	2.923 / .3089	2,691,922	0	94,555	2,642,109		1,221,301	(26,587)	0	0	0	312,664		100% \ 100%
Interest Rate Swap - 147398CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	6,728,000	2.923 / .3089	1,281,867	0	45,026	1,258,147		581,572	(12,660)	0	0	0	148,888		100% \ 100%
Interest Rate Swap - 147399CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / .3089	2,627,828	0	92,303	2,579,202		1,192,222	(25,954)	0	0	0	305,220		100% \ 100%
Interest Rate Swap - 151740CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2022	03/21/2032	0	150,000,000	2.3925 / .5064	0	0	395,041	0		(2,432,606)	0	0	0	0	2,368,518		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2004	03/01/2032	0	10,000,000	2.103 / 7	0	0	(128,196)	0		(2,649,162)	0	0	0	0	157,475		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	1.293 / 6.25	0	0	(141,368)	0		(3,154,196)	0	0	0	0	178,019		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	1.6913 / 6.875	0	0	(130,148)	0		(2,969,224)	0	0	0	0	168,005		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	1.1038 / 6.712	0	0	(140,760)	0		(4,155,048)	0	0	0	0	189,013		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	1.616 / 6.625	0	0	(68,932)	0		(2,059,863)	0	0	0	0	94,230		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	1.1541 / 6.35	0	0	(65,745)	0		(1,449,610)	0	0	0	0	81,340		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	1.6379 / 5.77	0	0	(118,977)	0		(3,287,747)	0	0	0	0	191,819		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	1.013 / 5.55	0	0	(297,990)	0		(8,221,192)	0	0	0	0	478,757		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	2.2024 / 6.75	0	0	(82,405)	0		(2,344,781)	0	0	0	0	120,106		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	1.0144 / 6.25	0	0	(91,672)	0		(2,679,514)	0	0	0	0	135,567		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	.9759 / 6	0	0	(217,841)	0		(6,456,561)	0	0	0	0	330,440		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	1.0384 / 6	0	0	(128,420)	0		(3,885,627)	0	0	0	0	194,446		100% \ 100%
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .9481	5,831,760	0	197,491	5,033,831		6,372,050	(115,955)	0	0	0	273,045		100% \ 100%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	6,264,103	1.887 / 6.01	0	0	(76,681)	0		(545,570)	0	0	0	0	81,373		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2007	12/27/2037	0	13,200,000	5.13 / .9656	4,006,961	0	160,944	3,513,550		4,733,684	(91,256)	0	0	0	261,840		100% \ 100%
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .4796	4,835,989	0	512,744	1,719,237		1,362,086	(218,362)	0	0	0	460,203		100% \ 100%
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / .4796	11,821,307	0	1,253,373	4,202,580		3,329,543	(533,774)	0	0	0	1,124,940		100% \ 100%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .4976	4,737,083	0	412,183	1,913,941		1,549,002	(194,732)	0	0	0	374,451		100% \ 100%
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	54,300,000	4.4321 / .5221	11,868,701	0	562,761	10,971,824		16,227,730	(188,981)	0	0	0	1,149,552		100% \ 100%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .2144	18,478,723	0	706,143	14,908,874		15,476,649	(259,201)	0	0	0	1,189,955		100% \ 100%
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .254	21,889,894	0	1,035,887	20,391,740		29,758,646	(214,259)	0	0	0	2,081,996		100% \ 100%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .5079	2,948,274	0	280,103	2,247,303		2,207,205	(91,875)	0	0	0	594,356		100% \ 100%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .9164	680,177	0	52,392	493,123		497,805	(29,277)	0	0	0	101,816		100% \ 100%
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .9164	247,520	0	118,844	172,521		306,635	(27,009)	0	0	0	158,163		100% \ 100%
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / .9279	9,540,616	0	694,635	6,871,816		6,960,346	(394,491)	0	0	0	1,298,245		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / .9279	6,257,959	0	631,547	6,310,196		13,493,368	(331,208)	0	0	0	1,676,234		100% \ 100%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .254	8,543,790	0	652,714	6,389,426		6,289,206	(186,843)	0	0	0	1,213,743		100% \ 100%
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .4687	3,078,253	0	189,596	2,964,605		4,935,036	(52,142)	0	0	0	447,799		99% \ 99%

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .4687	4,339,224	0	267,262	4,179,022		6,956,617	(73,502)	0	0	0	631,235		99% \ 99%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .4687	16,493,205	0	969,461	11,934,071		11,998,810	(421,089)	0	0	0	1,645,012		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .4687	16,774,482	0	751,771	13,866,034		14,648,162	(330,744)	0	0	0	1,550,536		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .4879	2,431,478	0	137,972	2,329,249		3,783,327	(39,705)	0	0	0	321,623		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .5079	1,156,989	0	66,763	1,109,738		1,816,709	(19,700)	0	0	0	156,469		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .9164	5,960,915	0	367,080	5,674,369		9,760,380	(198,922)	0	0	0	894,171		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .9537	860,122	0	53,858	817,757		1,410,251	(30,241)	0	0	0	129,367		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .9537	6,137,478	0	384,308	5,835,182		10,062,978	(215,786)	0	0	0	923,113		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / .3166	1,135,086	0	758,494	2,670,310		12,130,727	(33,029)	0	0	0	2,358,850		100% \ 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										405,996,645	30,298,058	24,605,541	391,953,758	XXX	387,463,461	(9,019,043)	0	0	0	71,078,461	XXX	XXX
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	4,306	405,847		390,799	0	52,083	0	0	26,548		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	20,032	1,062,451		990,254	0	143,039	0	0	37,267		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	7,138	876,364		920,546	0	(47,168)	0	0	47,907		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	4,283	525,818		552,328	0	(28,301)	0	0	28,744		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	8,858	1,087,564		1,142,394	0	(58,536)	0	0	59,453		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	15,230	657,272		617,492	0	67,136	0	0	23,845		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	43,080,000	5.04 / 4.45	0	0	143,050	8,223,930		9,692,164	0	1,000,691	0	0	1,006,543		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	19,708	1,132,986		1,334,429	0	137,862	0	0	138,668		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	32,343	1,380,669		1,366,464	0	136,871	0	0	32,634		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	14,583	1,083,730		1,151,079	0	112,433	0	0	87,663		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	14,583	1,083,730		1,151,079	0	112,433	0	0	87,663		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	47,026	3,423,503		3,550,347	0	355,176	0	0	328,468		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(10,289)	4,848,825		4,642,678	0	(609,450)	0	0	333,052		97% \ 100%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	18,438	1,379,175		1,982,110	0	(106,271)	0	0	182,789		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	40,379	1,117,458		1,088,797	0	149,543	0	0	63,842		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	40,646	1,128,465		1,095,674	0	168,055	0	0	94,511		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	14,362	398,737		387,151	0	59,381	0	0	33,395		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	.4 / 5.701	0	0	(40,692)	2,789,896		2,197,599	0	(579,561)	0	0	290,171		100% \ 100%
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	14,548	316,251		306,602	0	58,223	0	0	25,591		98% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	21,673	1,090,842		1,233,289	0	188,843	0	0	96,392		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	8,628	434,256		490,963	0	75,177	0	0	38,373		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	9,326	469,404		530,701	0	81,262	0	0	41,479		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	4,428	497,562		580,657	0	(26,780)	0	0	37,002		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	5,683	274,560		250,412	0	28,640	0	0	20,026		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	7,428	358,902		327,336	0	37,438	0	0	26,178		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	86,106	2,436,611		2,490,056	0	326,077	0	0	184,923		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	152,820	5,345,313		5,152,772	0	568,700	0	0	252,551		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	40,590	1,419,729		1,368,590	0	151,048	0	0	67,078		100% \ 100%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	2,434	484,929		483,471	0	(23,291)	0	0	14,141		100% \ 100%
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	2,143	131,120		135,170	0	24,254	0	0	9,446		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	6,428	393,359		405,511	0	72,762	0	0	28,338		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	180,538	12,279,212		11,515,888	0	1,007,031	0	0	333,386		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	29,718	2,021,269		1,895,619	0	165,766	0	0	54,878		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	92,721	6,306,361		5,914,332	0	517,191	0	0	171,221		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	65,529	4,456,899		4,179,841	0	365,515	0	0	121,007		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	3,765	281,264		307,354	0	31,894	0	0	20,970		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	6,554	489,608		535,024	0	55,519	0	0	36,503		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	12,272	916,713		1,001,748	0	103,950	0	0	68,347		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	5,996	447,939		489,490	0	50,794	0	0	33,397		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(2,718)	1,651,204		1,556,212	0	(121,036)	0	0	30,881		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	6,817,018	5.22 / 8	0	0	(3,397)	2,063,778		1,945,051	0	(151,278)	0	0	38,597		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(2,691)	1,634,802		1,540,754	0	(119,834)	0	0	30,574		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	37,007	2,919,875		2,580,777	0	189,964	0	0	116,718		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	29,575	2,333,507		2,062,507	0	151,816	0	0	93,279		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	17,897	1,412,071		1,248,081	0	91,868	0	0	56,446		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	7,283	574,668		507,929	0	37,387	0	0	22,972		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	3,286,812	4.224 / 4.01	0	0	7,221	588,862		541,110	0	59,529	0	0	20,975		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/11/2012	11/17/2023	0	1,731,948	4.378 / 4.0275	0	0	3,903	260,916		236,158	0	32,457	0	0	11,053		100% \ 100%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	11,180	751,717		728,684	0	155,277	0	0	22,666		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	2,585	173,781		168,457	0	35,897	0	0	5,240		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,899	194,897		188,925	0	40,258	0	0	5,877		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,899	194,897		188,925	0	40,258	0	0	5,877		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	2,915	195,988		189,983	0	40,484	0	0	5,909		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	5,166	652,805		631,726	0	98,213	0	0	31,399		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	5,731,332	3.589 / 3.57	0	0	7,267	918,424		888,769	0	138,175	0	0	44,175		100% \ 100%
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	5,166	652,805		631,726	0	98,213	0	0	31,399		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	4,638	586,191		567,263	0	88,191	0	0	28,195		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N53758AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	11,180	751,717		728,684	0	155,277	0	0	22,666		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N53758AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	2,915	195,988		189,983	0	40,484	0	0	5,909		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N53758AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,899	194,897		188,925	0	40,258	0	0	5,877		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N53758AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,899	194,897		188,925	0	40,258	0	0	5,877		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53750AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	2,585	173,781		168,457	0	35,897	0	0	5,240		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	1,371,520	6.62 / 4.65	0	0	8,168	169,928		175,647	0	26,512	0	0	10,895		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	4,927	517,113		625,701	0	(21,533)	0	0	41,023		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	4,927	517,113		625,701	0	(21,533)	0	0	41,023		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	8,376	879,092		1,063,691	0	(36,606)	0	0	69,739		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	4,927	517,113		625,701	0	(21,533)	0	0	41,023		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	3,068	248,848		328,042	0	(12,812)	0	0	23,422		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	5,215	423,042		557,671	0	(21,781)	0	0	39,818		100% \ 100%
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	3,068	248,848		328,042	0	(12,812)	0	0	23,422		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	3,068	248,848		328,042	0	(12,812)	0	0	23,422		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	4,090	322,664		426,640	0	(15,785)	0	0	29,127		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	2,406	189,802		250,964	0	(9,285)	0	0	17,133		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	2,406	189,802		250,964	0	(9,285)	0	0	17,133		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	2,406	189,802		250,964	0	(9,285)	0	0	17,133		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	9,430	626,709		883,370	0	(34,803)	0	0	62,797		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	5,547	368,652		519,629	0	(20,472)	0	0	36,940		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	5,547	368,652		519,629	0	(20,472)	0	0	36,940		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	5,547	368,652		519,629	0	(20,472)	0	0	36,940		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	4,792	325,594		457,677	0	(18,856)	0	0	33,789		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	8,147	553,510		778,052	0	(32,055)	0	0	57,441		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	4,792	325,594		457,677	0	(18,856)	0	0	33,789		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	4,792	325,594		457,677	0	(18,856)	0	0	33,789		100% \ 100%
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	44,036	2,173,214		2,311,134	0	407,579	0	0	345,544		100% \ 100%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2015	03/12/2027	0	6,120,556	3.52 / 1.96	0	0	23,047	115,233		44,717	0	132,504	0	0	68,079		100% \ 100%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	1,842,857	3.54 / 1.82	0	0	7,703	36,289		21,707	0	39,861	0	0	15,881		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	7,885,714	3.54 / 1.82	0	0	32,960	155,283		92,886	0	170,568	0	0	67,955		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	32,847	1,571,164		1,461,892	0	379,853	0	0	357,198		99% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	23,980	1,097,882		1,243,681	0	265,430	0	0	188,557		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(24,175)	147,752		28,214	0	(270,596)	0	0	122,924		99% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	20,576	969,234		988,242	0	234,327	0	0	195,275		99% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	19,197	904,274		922,008	0	218,622	0	0	182,187		99% \ 100%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	30,959	1,458,315		1,486,914	0	352,570	0	0	293,811		99% \ 100%
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(15,467)	476,564		261,071	0	(315,947)	0	0	90,059		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(7,713)	237,654		130,191	0	(157,557)	0	0	44,911		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(3,235)	99,689		54,612	0	(66,091)	0	0	18,839		100% \ 100%
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(15,424)	475,239		260,345	0	(315,068)	0	0	89,809		100% \ 100%
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(6,880)	211,976		116,124	0	(140,533)	0	0	40,058		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238#AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	0	17,601,212	3.25 / 1.47	0	0	74,134	(822,108)		(937,097)	0	406,500	0	0	154,331		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	119,856	8,483,009		8,576,688	0	1,561,518	0	0	553,456		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	57,186	4,047,449		4,092,145	0	745,038	0	0	264,067		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	26,321	1,862,935		1,883,508	0	342,922	0	0	121,543		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	3,238	229,171		231,701	0	42,185	0	0	14,952		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	32,379	2,291,706		2,317,014	0	421,848	0	0	149,518		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	15,876	1,123,675		1,136,084	0	206,842	0	0	73,312		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	168,837	410,971		206,955	0	791,320	0	0	325,216		100% \ 100%
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	69,327	168,750		84,979	0	324,926	0	0	133,538		100% \ 100%
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	92,110	224,207		112,905	0	431,708	0	0	177,423		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	86,218	14,854		(135,716)	0	429,025	0	0	175,038		100% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	155,962	26,870		(245,500)	0	776,075	0	0	316,632		100% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	82,843	(285,324)		(430,240)	0	433,728	0	0	223,632		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	26,776	(92,219)		(139,058)	0	140,185	0	0	72,280		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	16,567	(57,059)		(86,039)	0	86,737	0	0	44,722		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	29,879	(102,909)		(155,177)	0	156,435	0	0	80,659		100% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	19,925	1,462,642		1,493,989	0	230,222	0	0	86,486		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	7,653	561,815		573,855	0	88,431	0	0	33,220		100% \ 100%
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	28,678	2,105,169		2,150,288	0	331,357	0	0	124,479		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	20,602	1,512,336		1,544,748	0	238,044	0	0	89,425		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	18,279	1,341,799		1,370,556	0	211,201	0	0	79,341		100% \ 100%
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	12,613	925,920		945,764	0	145,741	0	0	54,750		100% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	25,573,628	4.42 / 3.9	0	0	64,732	4,160,898		4,552,970	0	614,743	0	0	370,728		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	63,084,997	4.42 / 3.9	0	0	159,680	10,264,100		11,231,262	0	1,516,447	0	0	914,510		100% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	110,996	(967,672)		(726,273)	0	170,638	0	0	151,229		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	9,434,405	3.45 / 3.07	0	0	16,457	1,259,473		1,264,870	0	234,696	0	0	74,505		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	10,100,946	3.45 / 3.07	0	0	17,620	1,348,455		1,354,233	0	251,277	0	0	79,769		100% \ 100%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	6,745,600	3.45 / 3.07	0	0	11,767	900,523		904,382	0	167,808	0	0	53,271		100% \ 100%
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,289,730	3.45 / 3.07	0	0	3,994	305,674		306,984	0	56,961	0	0	18,082		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	1,226,473	3.45 / 3.07	0	0	2,139	163,731		164,433	0	30,510	0	0	9,686		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,358,602	3.45 / 3.07	0	0	4,114	314,868		316,218	0	58,674	0	0	18,626		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2022	0	3,098,816	3.67 / 3.44	0	0	4,544	414,215		421,936	0	77,073	0	0	11,160		100% \ 100%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	90,832	499,932		152,342	0	518,957	0	0	227,601		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	24,996	137,575		41,923	0	142,810	0	0	62,633		100% \ 100%
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	38,458	211,670		64,501	0	219,725	0	0	96,366		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	26,924	148,190		45,157	0	153,829	0	0	67,466		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	94,916	522,410		159,192	0	542,291	0	0	237,835		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	133,109	732,623		223,249	0	760,503	0	0	333,537		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(28,253)	(367,250)		(647,221)	0	(310,700)	0	0	112,195		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(8,626)	(115,201)		(200,259)	0	(97,462)	0	0	28,371		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	342	(613,504)		(537,242)	0	(112,516)	0	0	91,130		100% \ 100%
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	21,071	(223,709)		(243,172)	0	115,258	0	0	52,283		99% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	8,537	478,537		482,584	0	129,808	0	0	74,200		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	2,168	121,548		122,576	0	32,971	0	0	18,847		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	41,317	2,316,120		2,335,708	0	628,269	0	0	359,130		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	65,574	(436,314)		(493,472)	0	347,213	0	0	74,309		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	5,297	(35,247)		(39,865)	0	28,049	0	0	6,003		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	21,858	(145,438)		(164,491)	0	115,738	0	0	24,770		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	18,044	(138,312)		(164,076)	0	113,374	0	0	74,415		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	8,711	(66,774)		(79,213)	0	54,735	0	0	35,926		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	18,399	(141,035)		(167,307)	0	115,606	0	0	75,881		100% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	29,232	(224,065)		(265,803)	0	183,666	0	0	120,553		100% \ 100%
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	87,334	(669,428)		(794,129)	0	548,730	0	0	360,170		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/04/2026	0	3,738,284	3.51 / 1.78	0	0	(99,227)	(25,880)		(56,834)	0	83,054	0	0	37,042		100% \ 100%
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	30,228	(106,384)		(118,266)	0	147,973	0	0	67,556		100% \ 100%
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AB1 - SH Euro Finance Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	54,191	(190,720)		(212,022)	0	265,279	0	0	121,112		100% \ 100%
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	49,399	1,711,817		1,919,254	0	508,101	0	0	478,895		100% \ 100%
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	59,656	2,067,233		2,317,739	0	613,596	0	0	578,325		100% \ 100%
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(17,483)	(173,738)		(289,182)	0	(244,975)	0	0	93,231		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(17,483)	(173,738)		(289,182)	0	(244,975)	0	0	93,231		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	7,311	526,772		507,285	0	128,423	0	0	62,768		98% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	13,802	994,398		957,613	0	242,427	0	0	118,489		98% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	37,029	25,125		(2,295)	0	184,125	0	0	86,221		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	(445)	(313,997)		(245,437)	0	(97,553)	0	0	86,433		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(5,766)	(49,417)		(77,166)	0	(84,665)	0	0	32,530		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	16,132	871,811		859,424	0	262,063	0	0	103,012		98% \ 100%
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	14,253	770,245		759,301	0	231,533	0	0	91,011		98% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(13,069)	(113,569)		(207,238)	0	(194,573)	0	0	61,553		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(27,865)	(242,156)		(441,882)	0	(414,877)	0	0	131,245		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	2,916,667	4.04 / 2.23	0	0	13,001	44,782		37,414	0	63,367	0	0	36,607		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	6,562,500	4.04 / 2.23	0	0	29,251	100,761		84,182	0	142,575	0	0	82,366		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	12,625	614,819		635,086	0	206,855	0	0	43,715		99% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	45,052	2,193,931		2,266,250	0	738,145	0	0	155,994		99% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	53,509	2,244,327		2,213,325	0	755,101	0	0	434,096		99% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	9,509	398,846		393,337	0	134,191	0	0	77,145		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G26686#AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	7,389	309,926		305,644	0	104,274	0	0	59,946		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G26686#AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	4,343	182,166		179,649	0	61,289	0	0	35,234		99% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	9,589	459,723		468,603	0	154,673	0	0	43,881		99% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	34,226	1,640,876		1,672,572	0	552,070	0	0	156,623		99% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	1,652	79,180		80,709	0	26,640	0	0	7,558		99% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	48,219,778	4.48 / 2.57	0	0	220,201	508,141		369,392	0	1,052,731	0	0	506,999		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	1,552,382	4.48 / 2.57	0	0	7,089	16,359		11,892	0	33,891	0	0	16,322		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(2,962)	(5,922)		(26,222)	0	(37,744)	0	0	13,793		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	4,612,673	3.612 / 4.73	0	0	(11,578)	(23,150)		(102,503)	0	(147,541)	0	0	53,916		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	6,966,273	3.612 / 4.73	0	0	(17,486)	(34,962)		(154,806)	0	(222,824)	0	0	81,427		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2016	07/28/2026	0	6,204,493	3.55 / 1.84	0	0	26,029	19,733		(23,378)	0	136,463	0	0	64,518		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(20,269)	(73,237)		(207,065)	0	(251,851)	0	0	80,967		100% \ 100%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	119,745	(87,600)		(274,840)	0	589,200	0	0	165,741		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	36,704	(28,304)		(34,461)	0	201,411	0	0	138,604		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	52,773	(40,696)		(49,548)	0	289,589	0	0	199,285		100% \ 100%
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	72,716	(163,977)		(248,073)	0	367,637	0	0	171,237		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	57,697	(128,000)		2,715,189	0	501,389	0	0	507,910		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	7,550	(16,750)		355,303	0	65,611	0	0	66,464		100% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	74,714	(256,128)		679,378	0	868,308	0	0	530,132		100% \ 100%
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	6,599	(22,622)		60,005	0	76,692	0	0	46,823		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	56,385,379	3.92 / 3.85	0	0	(7,978)	(2,674,699)		(2,075,689)	0	(659,262)	0	0	594,833		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	(685)	(229,543)		(178,136)	0	(56,578)	0	0	51,049		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	(732)	(245,458)		(190,487)	0	(60,501)	0	0	54,588		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	(849)	(284,616)		(220,875)	0	(70,152)	0	0	63,297		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	27,013	62,415		118,313	0	132,667	0	0	77,346		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	15,336	24,150		46,451	0	73,650	0	0	39,683		100% \ 100%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	13,433	22,503		72,261	0	68,626	0	0	45,862		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	25,691	43,037		138,203	0	131,251	0	0	87,713		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	9,795	16,100		43,974	0	49,100	0	0	30,840		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	14,383	23,642		64,574	0	72,101	0	0	45,287		100% \ 100%
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	33,198	56,350		217,920	0	171,850	0	0	121,359		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	30,892	52,436		202,784	0	159,913	0	0	112,929		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	110,734	(268,071)		(184,670)	0	590,236	0	0	339,744		100% \ 100%
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	(3,006)	(1,198,981)		(1,157,161)	0	(230,064)	0	0	121,399		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	(824)	(328,657)		(317,193)	0	(63,064)	0	0	33,277		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	(389)	(155,191)		(149,778)	0	(29,779)	0	0	15,713		100% \ 100%
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	(285)	(113,565)		(109,604)	0	(21,791)	0	0	11,499		100% \ 100%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	57,297,550	3.59 / 2.85	0	0	49,071	(4,387,503)		(4,076,916)	0	1,770,930	0	0	612,794		100% \ 100%
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,167,608	3.59 / 2.85	0	0	7,851	(702,000)		(652,307)	0	283,349	0	0	98,047		100% \ 100%
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	52,239	(211,707)		(193,496)	0	260,522	0	0	127,499		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	(10,746)	(2,877,382)		(2,389,908)	0	(456,875)	0	0	409,346		100% \ 100%
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	(1,305)	(349,405)		(290,211)	0	(55,479)	0	0	49,708		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	(1,694)	(453,705)		(376,840)	0	(72,040)	0	0	64,546		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	(2,383)	(637,972)		(529,889)	0	(101,298)	0	0	90,760		100% \ 100%
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	232,852	(356,482)		(615,982)	0	1,073,821	0	0	322,236		100% \ 100%
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	131,245	(200,928)		(347,192)	0	605,248	0	0	181,625		100% \ 100%
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	40,333	(61,747)		(106,695)	0	185,998	0	0	55,815		100% \ 100%
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	15,293	(23,413)		(40,457)	0	70,527	0	0	21,164		100% \ 100%
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	28,919	(44,273)		(76,502)	0	133,364	0	0	40,020		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	522,365	(5,533,732)		(4,086,267)	0	2,308,464	0	0	1,075,215		100% \ 100%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	0	7,920	(69,437)		(67,715)	0	32,814	0	0	11,692		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	5,280	(46,291)		(45,143)	0	21,876	0	0	7,795		100% \ 100%
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	116,958	(828,556)		(500,599)	0	523,579	0	0	253,621		100% \ 100%
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	25,624	(550,080)		64,500	0	302,885	0	0	249,785		100% \ 100%
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	54,322	(1,166,170)		136,741	0	642,115	0	0	529,544		100% \ 100%
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(33,157)	102,031		(15,531)	0	(502,792)	0	0	208,430		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	60,810	(408,021)		(210,223)	0	266,053	0	0	129,443		100% \ 100%
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	133,104	(893,093)		(460,145)	0	582,349	0	0	283,330		100% \ 100%
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	191,891	(1,287,542)		(663,375)	0	839,553	0	0	408,468		100% \ 100%
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	236,877	(1,642,625)		(863,515)	0	1,043,375	0	0	601,969		100% \ 100%
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(17,471)	276,250		250,806	0	(310,700)	0	0	134,168		100% \ 100%
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	32,737	(704,435)		(249,124)	0	364,014	0	0	132,836		100% \ 100%
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	64,455	(715,409)		(331,890)	0	321,378	0	0	219,576		100% \ 100%
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	209,582	(2,326,241)		(1,079,180)	0	1,044,999	0	0	713,977		100% \ 100%
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G93038AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	16,926	(300,310)		361,021	0	173,973	0	0	157,766		100% \ 100%
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	18,717	(339,086)		254,983	0	196,436	0	0	162,623		100% \ 100%
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	64,892	(1,175,612)		884,024	0	681,044	0	0	563,815		100% \ 100%
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	82,640	(1,390,574)		2,646,251	0	805,574	0	0	789,036		100% \ 100%
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	134,131	(2,257,008)		4,295,069	0	1,307,508	0	0	1,280,667		100% \ 100%
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(26,455)	214,988		138,502	0	(482,461)	0	0	173,818		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(40,103)	325,890		209,949	0	(731,340)	0	0	263,483		100% \ 100%
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(50,063)	406,830		262,094	0	(912,980)	0	0	328,923		100% \ 100%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	3,315,268	4.25 / 2.83	0	0	9,688	(173,421)		(101,437)	0	100,158	0	0	26,209		100% \ 100%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	804,932	4.25 / 2.83	0	0	2,352	(42,106)		(24,628)	0	24,318	0	0	6,364		100% \ 100%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	429,934	4.25 / 2.83	0	0	1,256	(22,490)		(13,155)	0	12,989	0	0	3,399		100% \ 100%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	828,817	4.25 / 2.83	0	0	2,422	(43,355)		(25,359)	0	25,039	0	0	6,552		100% \ 100%
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	9,205,510	4.2 / 2.82	0	0	26,000	(481,538)		(59,878)	0	278,108	0	0	121,894		100% \ 100%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	1,890,862	4.2 / 2.82	0	0	5,341	(98,911)		(12,299)	0	57,125	0	0	25,038		100% \ 100%
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	15,724,006	4.2 / 2.82	0	0	44,411	(822,519)		(102,278)	0	475,038	0	0	208,209		100% \ 100%
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	2,761,653	4.22 / 2.82	0	0	7,938	(144,461)		(14,415)	0	83,432	0	0	36,568		99% \ 100%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	4,717,202	4.22 / 2.82	0	0	13,559	(246,756)		(24,623)	0	142,511	0	0	62,463		99% \ 100%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	106,411	(787,606)		(530,398)	0	531,932	0	0	371,790		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	260,300	(1,926,632)		(1,297,453)	0	1,301,206	0	0	909,467		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	37,633	(156,566)		(42,328)	0	186,135	0	0	110,406		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	111,274	(462,934)		(125,156)	0	550,365	0	0	326,449		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	744,343	3.73 / 1.65	0	0	3,848	4,224		6,622	0	16,330	0	0	8,490		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	2,785,714	3.73 / 1.65	0	0	14,400	15,808		24,781	0	61,116	0	0	31,775		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	60,000,000	3.73 / 1.65	0	0	310,153	340,483		533,752	0	1,316,354	0	0	684,388		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,342,857	3.73 / 1.65	0	0	17,280	18,970		29,738	0	73,340	0	0	38,130		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	20,811,429	3.73 / 1.65	0	0	107,579	118,099		185,136	0	456,587	0	0	237,385		100% \ 100%
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	19,144,286	3.73 / 1.65	0	0	98,961	108,638		170,305	0	420,011	0	0	218,369		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	29,429	(124,911)		548,502	0	297,894	0	0	255,428		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	74,685	(317,000)		1,391,996	0	756,000	0	0	648,228		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	27,563	75,327		137,265	0	133,521	0	0	82,423		100% \ 100%
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	41,344	112,990		205,897	0	200,282	0	0	123,634		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G93056@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	14,683	(160,408)		283,357	0	156,073	0	0	138,261		98% \ 99%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G93056@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	31,696	(346,281)		611,697	0	336,922	0	0	298,472		98% \ 99%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G93056@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	29,423	(321,453)		567,840	0	312,765	0	0	277,072		98% \ 99%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	96,802	427,585		461,888	0	414,091	0	0	177,750		99% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	6,899,374	5.28 / 3	0	0	38,988	123,921		135,219	0	149,497	0	0	52,512		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	3,103,823	5.28 / 3	0	0	17,540	55,748		60,831	0	67,254	0	0	23,624		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	7,269,090	5.28 / 3	0	0	41,078	130,561		142,465	0	157,508	0	0	55,326		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	7,901,529	3.28 / 3.3	0	0	944	(12,336)		57,623	0	(88,339)	0	0	91,354		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	9,432,645	3.28 / 3.3	0	0	1,127	(14,726)		68,789	0	(105,457)	0	0	109,056		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	222,451	2,893,457		3,383,417	0	873,194	0	0	495,911		100% \ 100%
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	85,858	1,116,773		1,305,880	0	337,022	0	0	191,404		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	567,258	4.22 / 2.82	0	0	1,631	(29,673)		(2,961)	0	17,137	0	0	7,511		99% \ 100%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Finance Int'l Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	325,688	(2,945,600)		(391,678)	0	542,645	0	0	710,928		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	20,266	94,987		286,971	0	246,770	0	0	102,872		100% \ 100%
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	38,830	403,293		528,929	0	154,339	0	0	88,390		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	11,104	121,488		172,048	0	46,493	0	0	30,946		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	5,189	56,770		80,396	0	21,726	0	0	14,461		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G30568AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	23,004	18,817		255,692	0	249,569	0	0	102,976		100% \ 100%
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G30568AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2029	0	69,572,499	4.02 / 1.9736	0	0	351,662	150,270		(344,979)	0	1,993,058	0	0	958,278		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G30568AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2029	0	1,000,000	4.02 / 1.9736	0	0	5,055	2,160		(4,959)	0	28,647	0	0	13,774		100% \ 100%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2017	11/21/2022	0	3,081,249	5.46 / 2.94	0	0	19,986	128,828		141,011	0	65,144	0	0	12,323		100% \ 100%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2017	11/21/2022	0	10,408,619	5.46 / 2.94	0	0	67,515	435,186		476,342	0	220,058	0	0	41,627		100% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	18,303	205,950		303,678	0	73,650	0	0	49,209		100% \ 100%
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	34,015	268,344		1,047,753	0	313,552	0	0	255,343		99% \ 100%
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	193,694	1,528,052		5,966,292	0	1,785,483	0	0	1,454,016		99% \ 100%
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	53,211	411,497		1,886,419	0	480,822	0	0	436,033		99% \ 100%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G93088AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	45,908	355,015		1,627,491	0	414,825	0	0	376,184		99% \ 100%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	7,692	(240,009)		(2,898)	0	(166,315)	0	0	159,248		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	5,667	(176,815)		(2,135)	0	(122,524)	0	0	117,318		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	1,214	(224,730)		(59,128)	0	(90,400)	0	0	94,447		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	49,683,659	3.79 / 3.67	0	0	7,395	(1,382,256)		37,702	0	(570,027)	0	0	904,256		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	14,625,969	3.79 / 3.67	0	0	2,177	(406,911)		11,099	0	(167,806)	0	0	266,197		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	11,799,470	3.79 / 3.67	0	0	1,756	(328,275)		8,954	0	(135,377)	0	0	214,754		100% \ 100%
Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	61,958	644,306		819,705	0	209,923	0	0	99,410		99% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	109,363	1,137,274		1,446,872	0	370,539	0	0	175,471		99% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	7,566,460	4.1975 / 1.84	0	0	46,266	491,820		551,141	0	156,098	0	0	62,400		100% \ 100%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,804,778	4.1975 / 1.84	0	0	78,296	832,311		932,700	0	264,166	0	0	105,599		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,931,725	4.1975 / 1.84	0	0	72,957	775,562		869,106	0	246,155	0	0	98,399		100% \ 100%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,730,531	4.1975 / 1.84	0	0	53,384	567,485		635,932	0	180,113	0	0	71,999		100% \ 100%
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	8,679	48,315		102,973	0	75,003	0	0	21,943		100% \ 100%
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	14,688	81,764		174,262	0	126,927	0	0	37,135		100% \ 100%
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	10,014	55,748		118,815	0	86,541	0	0	25,319		100% \ 100%
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	13,686	76,189		162,381	0	118,273	0	0	34,603		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(1,984)	343,309		214,545	0	84,484	0	0	33,762		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(25,930)	4,487,532		2,804,412	0	1,104,320	0	0	441,314		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(3,542)	613,051		383,116	0	150,863	0	0	60,289		100% \ 100%
Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	10,295	178,905		234,543	0	33,695	0	0	20,597		100% \ 100%
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	24,709	429,373		562,904	0	80,868	0	0	49,434		100% \ 100%
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	33,631	584,424		766,174	0	110,070	0	0	67,285		100% \ 100%
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	55,765	1,118,500		3,823,183	0	378,000	0	0	428,230		100% \ 100%
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	55,765	1,118,500		3,823,183	0	378,000	0	0	428,230		100% \ 100%
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	125,300	2,298,712		3,216,087	0	455,659	0	0	324,071		100% \ 100%
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	35,609	508,852		770,731	0	248,670	0	0	79,561		100% \ 100%
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	34,290	466,785		554,349	0	100,655	0	0	42,742		100% \ 100%
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	35,126	478,170		567,869	0	103,110	0	0	43,784		100% \ 100%
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	23,417	318,780		378,580	0	68,740	0	0	29,190		100% \ 100%
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333AB3 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	74,434	1,013,265		1,203,342	0	218,495	0	0	92,781		100% \ 100%
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	92,693	1,376,997		2,602,186	0	753,809	0	0	339,879		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	18,716	258,152		912,642	0	136,957	0	0	128,338		100% \ 100%
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	97,325	1,342,391		4,745,741	0	712,174	0	0	667,356		100% \ 100%
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	109,659	2,222,390		3,664,166	0	808,920	0	0	372,056		100% \ 100%
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	4,099	83,080		136,978	0	30,240	0	0	13,909		100% \ 100%
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	36,894	747,720		1,232,804	0	272,160	0	0	125,178		100% \ 100%
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	33,308	675,025		1,112,948	0	245,700	0	0	113,008		100% \ 100%
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	97,037	1,423,720		5,130,355	0	619,650	0	0	691,406		100% \ 100%
Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	110,144	1,616,030		5,823,344	0	703,350	0	0	784,798		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	47,395,000	4.25 / 2.67	0	0	189,801	929,902		2,550,236	0	1,333,977	0	0	587,705		100% \ 100%
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	146,726	1,054,176		1,561,164	0	436,794	0	0	188,796		100% \ 100%
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	263,905	1,896,059		2,807,936	0	785,625	0	0	339,573		100% \ 100%
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	130,044	1,006,124		2,011,978	0	416,884	0	0	249,338		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	56,510	571,805		1,172,084	0	203,890	0	0	167,386		100% \ 100%
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(25,201)	216,050		1,062,236	0	(316,100)	0	0	254,289		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(32,868)	208,600		1,172,432	0	(305,200)	0	0	282,229		100% \ 100%
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(24,073)	121,320		755,375	0	(177,501)	0	0	191,759		100% \ 100%
Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	37,723	20,129		955,927	0	323,778	0	0	260,964		100% \ 100%
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	86,812	46,323		2,199,875	0	745,110	0	0	600,558		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	12,503	33,113		224,578	0	106,525	0	0	47,879		100% \ 100%
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	36,061	423,925		1,132,899	0	222,510	0	0	116,592		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	35,803	423,925		959,651	0	222,510	0	0	104,945		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	50,785	571,981		1,023,109	0	300,221	0	0	103,211		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	62,134	699,794		1,251,731	0	367,308	0	0	126,274		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,588,847	6.89 / 3.9	0	0	41,673	238,739		447,145	0	118,047	0	0	71,067		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	3,992,777	6.89 / 3.9	0	0	29,772	170,560		319,449	0	84,335	0	0	50,772		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,562,693	6.89 / 3.9	0	0	34,021	194,905		365,046	0	96,373	0	0	58,019		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	48,808	(263,530)		778,504	0	443,716	0	0	258,734		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	11,868,655	6.68 / 3.7	0	0	87,926	474,644		910,735	0	251,402	0	0	150,952		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	(531)	(106,517)		(31,658)	0	(104,120)	0	0	33,540		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	(4,168)	(317,025)		48,876	0	(309,894)	0	0	119,958		100% \ 100%
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	118,626	397,131		1,007,006	0	367,216	0	0	217,398		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	7,331	24,541		62,229	0	22,692	0	0	13,434		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	18,031	60,362		153,060	0	55,815	0	0	33,043		100% \ 100%
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	85,173	638,420		986,468	0	251,375	0	0	112,325		100% \ 100%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	4,979,332	4.195 / 2.67	0	0	17,828	(23,367)		141,280	0	143,624	0	0	47,058		100% \ 100%
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	161,840	1,070,151		1,989,224	0	478,111	0	0	241,256		100% \ 100%
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	85,179	563,238		1,046,960	0	251,638	0	0	126,977		100% \ 100%
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	49,746	(67,209)		509,686	0	413,090	0	0	153,078		100% \ 100%
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	89,305	(120,654)		914,989	0	741,579	0	0	274,806		100% \ 100%
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	10,626	(32,188)		264,622	0	88,487	0	0	70,857		100% \ 100%
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	4,855,035	6.67 / 4.95	0	0	18,428	(33,976)		82,188	0	140,360	0	0	45,658		100% \ 100%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,573,406	6.67 / 4.95	0	0	5,972	(11,011)		26,635	0	45,487	0	0	14,797		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	2,112,776	6.67 / 4.95	0	0	8,019	(14,785)		35,766	0	61,081	0	0	19,869		100% \ 100%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	6,172,132	6.67 / 4.95	0	0	23,428	(43,193)		104,485	0	178,437	0	0	58,045		100% \ 100%
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	3,764	21,596		52,358	0	12,230	0	0	7,364		100% \ 100%
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	36,388	208,759		506,128	0	118,225	0	0	71,184		100% \ 100%
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	16,312	93,582		226,885	0	52,997	0	0	31,910		100% \ 100%
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	1,806	(151,199)		(102,060)	0	(35,444)	0	0	29,312		100% \ 100%
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	717046C#1 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	8,441	(706,796)		(477,090)	0	(165,689)	0	0	137,023		100% \ 100%
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	3,631	14,927		44,431	0	12,074	0	0	7,190		100% \ 100%
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	35,103	144,294		429,503	0	116,719	0	0	69,502		100% \ 100%
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	15,736	64,684		192,536	0	52,322	0	0	31,156		100% \ 100%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	19,583,301	5.93 / 3.1	0	0	139,731	458,084		1,114,025	0	421,987	0	0	253,430		100% \ 100%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	886,122	5.93 / 3.1	0	0	6,323	20,728		50,408	0	19,094	0	0	11,467		100% \ 100%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	4,076,162	5.93 / 3.1	0	0	29,084	95,348		231,878	0	87,834	0	0	52,750		100% \ 100%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	8,329,549	5.93 / 3.1	0	0	59,433	194,841		473,839	0	179,488	0	0	107,794		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	11,430,977	5.93 / 3.1	0	0	81,562	267,388		650,268	0	246,318	0	0	147,930		100% \ 100%
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	183,602	(2,000,024)		45,313	0	281,640	0	0	386,782		100% \ 100%
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AB6 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	170,150	(1,853,482)		41,993	0	261,005	0	0	358,443		100% \ 100%
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	78,713	288,400		919,226	0	274,960	0	0	189,068		100% \ 100%
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	96,986	355,350		1,132,617	0	338,790	0	0	232,959		100% \ 100%
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	60,431	(650,747)		297,819	0	617,270	0	0	271,765		100% \ 100%
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	54,779	(589,884)		269,965	0	559,538	0	0	246,347		100% \ 100%
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	174,350	(1,877,489)		859,248	0	1,780,905	0	0	784,078		100% \ 100%
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	89,785	(1,416,166)		2,813,037	0	889,959	0	0	898,061		100% \ 100%
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	23,308	(335,313)		373,635	0	236,250	0	0	215,995		100% \ 100%
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	19,879	(285,987)		318,672	0	201,497	0	0	184,221		100% \ 100%
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	61,041	(878,154)		978,517	0	618,718	0	0	565,672		100% \ 100%
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	138,976	309,223		867,401	0	453,220	0	0	203,321		100% \ 100%
Currency Swap - 126269PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	14,019,952	4.11 / 1.49	0	0	91,857	330,352		427,389	0	302,053	0	0	94,776		100% \ 100%

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Currency Swap - 126270PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AJ0 - Messer SE & Co. KGaA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2019	01/29/2024	0	33,179,948	4.11 / 1.49	0	0	217,392	781,818		1,011,469	0	714,847	0	0	224,300		100% \ 100%
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	26,296	(378,297)		421,532	0	266,535	0	0	243,684		100% \ 100%
Currency Swap - 126335PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AE0 - VastNed Retail NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	5,115,956	5.44 / 2.73	0	0	34,100	75,874		212,834	0	111,207	0	0	49,889		100% \ 100%
Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	17,941	(193,197)		88,418	0	183,258	0	0	80,683		100% \ 100%
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	10,842	40,491		153,456	0	42,572	0	0	29,412		100% \ 100%
Currency Swap - 126878PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	4,250,021	3.46 / .94	0	0	26,625	96,498		194,533	0	91,645	0	0	41,983		100% \ 100%
Currency Swap - 126879PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2026	0	21,512,982	3.46 / .94	0	0	134,770	488,459		984,697	0	463,894	0	0	212,512		100% \ 100%
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	10,493	41,435		119,404	0	39,351	0	0	23,974		100% \ 100%
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	125,051	493,802		1,422,997	0	468,969	0	0	285,707		100% \ 100%
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	258,387	1,020,323		2,940,279	0	969,011	0	0	590,345		100% \ 100%
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	231,901	796,360		2,700,857	0	844,520	0	0	587,559		100% \ 100%
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	20,215	52,650		147,713	0	73,650	0	0	37,898		100% \ 100%
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	7,878,227	3.66 / 1.27	0	0	46,971	122,335		343,218	0	171,129	0	0	88,058		100% \ 100%
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	16,846	43,875		123,094	0	61,375	0	0	31,582		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	59,110	157,950		412,390	0	220,950	0	0	113,694		100% \ 100%
Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	23,634,680	3.69 / 1.36	0	0	137,346	367,005		958,207	0	513,388	0	0	264,173		100% \ 100%
Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	49,259	131,625		343,658	0	184,125	0	0	94,745		100% \ 100%
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	297	(1,013,142)		(218,592)	0	(415,693)	0	0	161,661		100% \ 100%
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B85 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	12,949	(144,322)		(13,174)	0	150,909	0	0	58,206		100% \ 100%
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	6,701,963	4.38 / 1.87	0	0	42,009	32,071		203,199	0	147,167	0	0	89,590		100% \ 100%
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	16,070,020	4.38 / 1.87	0	0	100,729	76,900		487,232	0	352,879	0	0	214,820		100% \ 100%
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	28,108	18,233		524,433	0	133,618	0	0	160,395		100% \ 100%
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	10,033	6,508		187,189	0	47,693	0	0	57,251		100% \ 100%
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	40,935	26,554		763,760	0	194,596	0	0	233,593		100% \ 100%
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	98,066	63,614		1,829,709	0	466,185	0	0	559,609		100% \ 100%
Currency Swap - 128227PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	6,012,972	4.26 / 1.9	0	0	34,855	15,900		129,709	0	132,322	0	0	62,196		100% \ 100%
Currency Swap - 128228PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	07/11/2026	0	14,404,962	4.26 / 1.9	0	0	83,501	38,091		310,738	0	316,997	0	0	148,999		100% \ 100%
Currency Swap - 128494PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	10,939,008	5.76 / 3.32	0	0	65,222	79,544		584,165	0	239,608	0	0	166,566		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 128495PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	4,925,019	5.76 / 3.32	0	0	29,365	35,813		263,006	0	107,878	0	0	74,992		100% \ 100%
Currency Swap - 128496PR - Receive: Fixed USD Pay: Fixed EUR	D9478#AA4 - Grammer AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	07/09/2031	0	9,917,959	5.76 / 3.32	0	0	59,134	72,119		529,639	0	217,243	0	0	151,019		100% \ 100%
Currency Swap - 128588PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	3,480,673	6.36 / 5.4	0	0	5,409	(124,447)		(105,386)	0	103,500	0	0	26,492		100% \ 100%
Currency Swap - 128589PR - Receive: Fixed USD Pay: Fixed GBP	G3718#AE6 - The Gap Partnership Bidco Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2019	07/25/2024	0	2,875,327	6.36 / 5.4	0	0	4,468	(102,803)		(87,058)	0	85,500	0	0	21,885		100% \ 100%
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	2,079,693	3.3675 / 3.365	0	0	(560)	(104,480)		(32,684)	0	(24,381)	0	0	46,793		100% \ 100%
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	8,677,431	3.3675 / 3.365	0	0	(2,338)	(435,938)		(136,372)	0	(101,729)	0	0	195,242		100% \ 100%
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	20,903,647	3.3675 / 3.365	0	0	(5,633)	(1,050,161)		(328,516)	0	(245,061)	0	0	470,332		100% \ 100%
Currency Swap - 128767PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	6,651,269	4.08 / 2.98	0	0	13,785	(373,190)		(238,843)	0	201,667	0	0	69,657		100% \ 100%
Currency Swap - 128768PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	08/20/2026	0	26,424,056	4.08 / 2.98	0	0	54,765	(1,482,604)		(948,873)	0	801,179	0	0	276,731		100% \ 100%
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	(3,714)	(880,715)		(421,549)	0	(222,831)	0	0	259,689		100% \ 100%
Currency Swap - 129045PR - Receive: Fixed USD Pay: Fixed EUR	750000296 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	07/31/2029	0	1,293,999	4.05 / 1.6	0	0	7,891	(291)		67,879	0	28,558	0	0	17,521		100% \ 100%
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434@AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	30,300	(885,097)		(116,331)	0	367,454	0	0	306,128		100% \ 100%
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	5,707	1,934		83,604	0	22,088	0	0	17,656		100% \ 100%
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	29,849	10,117		437,282	0	115,527	0	0	92,348		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	A9897#AA0 - Worthington Cylinders GmbH Aus Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	112,852	38,252		1,653,258	0	436,781	0	0	349,145		100% \ 100%
Currency Swap - 129066PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	1,005,777	3.37 / 2.24	0	0	2,362	(60,710)		(28,174)	0	30,618	0	0	13,636		100% \ 100%
Currency Swap - 129067PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	5,025,160	3.37 / 2.24	0	0	11,800	(303,323)		(140,768)	0	152,977	0	0	68,128		100% \ 100%
Currency Swap - 129068PR - Receive: Fixed USD Pay: Fixed GBP	G2387@AA8 - Assura Financing PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2019	08/07/2029	0	19,002,977	3.37 / 2.24	0	0	44,621	(1,147,035)		(532,322)	0	578,491	0	0	257,631		100% \ 100%
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(1,773)	(313,343)		119,342	0	(120,886)	0	0	82,983		100% \ 100%
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(3,066)	(541,753)		206,336	0	(209,006)	0	0	143,473		100% \ 100%
Currency Swap - 129139PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\F8 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	09/21/2023	0	1,214,600	3.0975 / 2.62	(45,498)	0	501	(120,047)		(101,427)	0	38,635	2,767	0	7,371		100% \ 100%
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	(199,612)	0	22,035	(1,192,694)		(770,859)	0	392,457	6,305	0	137,486		100% \ 100%
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	(28,822)	0	3,182	(172,215)		(111,305)	0	56,667	910	0	19,852		100% \ 100%
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	6,422	5,224		75,150	0	26,443	0	0	18,539		100% \ 100%
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	48,947	39,819		572,816	0	201,556	0	0	141,311		100% \ 100%
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	222,997	181,407		2,609,668	0	918,258	0	0	643,794		100% \ 100%
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	20,255	28,875		178,808	0	81,015	0	0	56,820		100% \ 100%
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	95,139	135,625		839,857	0	380,525	0	0	266,883		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	22,941,614	4.397 / 4.115	4,492	0	8,485	(1,011,766)		1,391,170	0	(267,415)	(1,393)	0	516,186		100% \ 100%
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	25,275	(49,591)		617,846	0	109,740	(174)	0	127,945		100% \ 100%
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	25,275	(49,591)		617,846	0	109,740	(174)	0	127,945		100% \ 100%
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	25,275	(49,591)		617,846	0	109,740	(174)	0	127,945		100% \ 100%
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	7,816	(191,554)		59,932	0	90,115	0	0	77,721		99% \ 100%
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	8,363	(204,973)		64,130	0	96,428	0	0	83,165		99% \ 100%
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	80,241	(1,966,647)		615,308	0	925,193	0	0	797,940		99% \ 100%
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	13,917	(46,829)		81,291	0	62,652	0	0	43,038		100% \ 100%
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	13,917	(46,829)		81,291	0	62,652	0	0	43,038		100% \ 100%
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	25,982	(87,988)		91,879	0	117,717	0	0	74,678		100% \ 100%
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	37,524	(127,074)		132,692	0	170,009	0	0	107,852		100% \ 100%
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - National Express Group Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	229,198	(776,168)		810,487	0	1,038,416	0	0	658,759		100% \ 100%
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	2,577	(62,224)		(49,206)	0	47,855	0	0	22,094		100% \ 100%
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	3,949	(95,351)		(75,403)	0	73,332	0	0	33,857		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G30568AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	27,271	(658,463)		(520,708)	0	506,407	0	0	233,806		100% \ 100%
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	3,036	(69,400)		(50,445)	0	53,374	0	0	27,702		100% \ 100%
Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	4,658	(106,459)		(77,383)	0	81,875	0	0	42,495		100% \ 100%
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	32,168	(735,235)		(534,428)	0	565,450	0	0	293,480		100% \ 100%
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	1,717	(30,764)		(18,591)	0	32,168	0	0	14,999		100% \ 100%
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	1,717	(30,764)		(18,591)	0	32,168	0	0	14,999		100% \ 100%
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	6,097,986	2.8705 / 2.547	0	0	2,505	(706,297)		(484,682)	0	(216,556)	0	0	82,794		100% \ 100%
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	34,336,998	2.8705 / 2.547	0	0	14,103	(3,977,071)		(2,729,183)	0	(1,219,397)	0	0	466,202		100% \ 100%
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	(3,630)	(1,055,200)		(265,117)	0	(382,400)	0	0	150,667		100% \ 100%
Currency Swap - 130585PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	5,656,866	5.46 / 4.64	0	0	9,140	(127,177)		(91,007)	0	166,055	0	0	46,048		100% \ 100%
Currency Swap - 130586PR - Receive: Fixed USD Pay: Fixed GBP	573026A*2 - Marston's PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	11/25/2024	0	1,582,583	5.46 / 4.64	0	0	2,557	(35,580)		(25,460)	0	46,456	0	0	12,883		100% \ 100%
Currency Swap - 130603PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	481	(88,214)		(52,047)	0	(116,813)	0	0	33,457		100% \ 100%
Currency Swap - 130604PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2019	07/31/2025	0	3,665,019	6.365 / 6.39	0	0	481	(88,214)		(52,047)	0	(116,813)	0	0	33,457		100% \ 100%
Currency Swap - 130909PR - Receive: Fixed USD Pay: Fixed EUR	243435A*5 - Dechra Pharmaceuticals plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	01/22/2027	0	7,755,529	3.1988 / 1.19	0	0	38,160	(37,471)		33,055	0	171,948	0	0	85,038		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	985,198	3.912 / 4.166	0	0	(1,163)	(61,089)		(39,398)	0	(11,679)	0	0	21,960		100% \ 100%
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	985,198	3.912 / 4.166	0	0	(1,163)	(61,089)		(39,398)	0	(11,679)	0	0	21,960		100% \ 100%
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	27,829,464	5.4 / 3.25	0	0	144,925	(210,428)		200,254	0	618,685	0	0	385,687		100% \ 100%
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	5,183,584	5.4 / 3.25	0	0	26,994	(39,195)		37,300	0	115,238	0	0	71,839		100% \ 100%
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	18,773,100	5.4 / 3.25	0	0	97,763	(141,950)		135,087	0	417,350	0	0	260,175		100% \ 100%
Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	5,521	(7,003)		16,341	0	112,644	0	0	42,861		100% \ 100%
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	13,798	(17,503)		40,840	0	281,534	0	0	107,124		100% \ 100%
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	46,819	(29,342)		114,320	0	208,798	0	0	116,004		100% \ 100%
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	45,267	(28,369)		110,529	0	201,875	0	0	112,158		100% \ 100%
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	55,099	(34,531)		134,535	0	245,721	0	0	136,518		100% \ 100%
Currency Swap - 131229PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	25,803,320	3.45 / 1.4	0	0	128,061	(80,257)		312,688	0	571,107	0	0	317,297		100% \ 100%
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	16,824	(3,450)		99,750	0	73,650	0	0	46,655		100% \ 100%
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	44,863	(9,200)		266,001	0	196,400	0	0	124,414		100% \ 100%
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	112,159	(23,000)		665,002	0	491,000	0	0	311,034		100% \ 100%

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Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	7,695,322	3.66 / 1.6	0	0	39,093	6,910		170,947	0	169,641	0	0	120,127		100% \ 100%
Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	24,177,342	3.66 / 1.6	0	0	122,824	21,710		537,086	0	532,981	0	0	377,417		100% \ 100%
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	51,651,087	3.66 / 1.6	0	0	262,395	46,380		1,147,400	0	1,138,629	0	0	806,291		100% \ 100%
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	6,676	(13,262)		95,211	0	61,213	0	0	28,806		100% \ 100%
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	2,670	(5,305)		38,084	0	24,485	0	0	11,522		100% \ 100%
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	4,005	(7,957)		57,127	0	36,728	0	0	17,283		100% \ 100%
Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	28,037	(55,702)		399,888	0	257,095	0	0	120,984		100% \ 100%
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	13,351	(26,525)		190,423	0	122,426	0	0	57,611		100% \ 100%
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	28,306	(11,166)		234,419	0	113,290	0	0	70,775		100% \ 100%
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	11,323	(4,466)		93,767	0	45,316	0	0	28,310		100% \ 100%
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	16,984	(6,699)		140,651	0	67,974	0	0	42,465		100% \ 100%
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	118,886	(46,895)		984,558	0	475,817	0	0	297,256		100% \ 100%
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	56,613	(22,331)		468,837	0	226,579	0	0	141,551		100% \ 100%
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	16,747	7,238		112,422	0	69,683	0	0	43,968		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	6,699	2,895		44,969	0	27,873	0	0	17,587		100% \ 100%
Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	10,048	4,343		67,453	0	41,810	0	0	26,381		100% \ 100%
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	70,338	30,399		472,173	0	292,667	0	0	184,667		100% \ 100%
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	33,494	14,476		224,844	0	139,365	0	0	87,937		100% \ 100%
Currency Swap - 131563PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	7,522,650	3.56 / 3.4	0	0	1,706	(700,253)		(131,138)	0	(261,705)	0	0	104,565		100% \ 100%
Currency Swap - 131564PR - Receive: Fixed USD Pay: Fixed AUD	752000329 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2029	0	3,709,800	3.56 / 3.4	0	0	841	(345,330)		(64,671)	0	(129,060)	0	0	51,567		100% \ 100%
Currency Swap - 131680PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	1,040,006	2.905 / 2.682	0	0	278	(85,668)		(26,377)	0	(35,826)	0	0	12,539		100% \ 100%
Currency Swap - 131681PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	11,379,708	2.905 / 2.682	0	0	3,047	(937,374)		(288,618)	0	(392,008)	0	0	137,201		100% \ 100%
Currency Swap - 131686PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,297,024	3.09 / 1.07	0	0	6,508	2,734		15,009	0	28,558	0	0	14,178		100% \ 100%
Currency Swap - 131687PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,037,619	3.09 / 1.07	0	0	5,207	2,187		12,008	0	22,846	0	0	11,342		100% \ 100%
Currency Swap - 131688PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	778,214	3.09 / 1.07	0	0	3,905	1,640		9,006	0	17,135	0	0	8,507		100% \ 100%
Currency Swap - 131952PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	827,536	2.93 / .99	0	0	3,961	(9,288)		(4,397)	0	18,464	0	0	9,046		100% \ 100%
Currency Swap - 131953PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,379,226	2.93 / .99	0	0	6,602	(15,481)		(7,328)	0	30,773	0	0	15,076		100% \ 100%
Currency Swap - 131954PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,103,381	2.93 / .99	0	0	5,282	(12,385)		(5,862)	0	24,619	0	0	12,061		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 132209PR - Receive: Fixed USD Pay: Fixed EUR	G49408AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	03/11/2030	0	5,776,028	3.786 / 1.83	0	0	26,420	(124,355)		3,684	0	130,189	0	0	81,410		100% \ 100%
Currency Swap - 132237PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	4,999,935	3.4675 / 3.53	0	0	(3,703)	(568,360)		87,303	0	(177,219)	0	0	132,780		100% \ 100%
Currency Swap - 132238PR - Receive: Fixed USD Pay: Fixed AUD	87124VE@4 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	17,351,088	3.4675 / 3.53	0	0	(12,850)	(1,972,358)		302,965	0	(614,995)	0	0	460,782		100% \ 100%
Currency Swap - 132368CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	09/15/2039	0	8,640,000	3.695 / 1.875	109,642	0	35,754	(158,474)		236,303	0	194,060	(1,391)	0	180,496		100% \ 100%
Currency Swap - 132370CM - Receive: Fixed USD Pay: Fixed EUR	260543DB6 - DOW CHEMICAL CO/THE CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2020	09/15/2039	0	432,000	3.695 / 1.875	5,482	0	1,788	(7,924)		11,815	0	9,703	(70)	0	9,025		100% \ 100%
Currency Swap - 132427PR - Receive: Fixed USD Pay: Fixed EUR	G49368AB8 - IPUT Property Fund Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	05/19/2032	0	10,811,000	3.084 / 1.25	0	0	47,986	(315,500)		50,265	0	245,500	0	0	172,082		100% \ 100%
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	4,360,676	3.745 / 2.948	0	0	7,218	(72,218)		(43,584)	0	127,265	0	0	86,529		100% \ 100%
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	25,608,231	3.745 / 2.948	0	0	42,391	(424,102)		(255,951)	0	747,368	0	0	508,148		100% \ 100%
Currency Swap - 132501PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	3,391,298	3.04 / 1.25	0	0	14,672	(88,348)		(93,789)	0	76,776	0	0	37,557		100% \ 100%
Currency Swap - 132502PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	14,695,626	3.04 / 1.25	0	0	63,581	(382,840)		(406,419)	0	332,698	0	0	162,749		100% \ 100%
Currency Swap - 132626PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	4,112,331	3.49 / 3	0	0	2,803	(114,116)		(141,632)	0	121,338	0	0	50,332		100% \ 100%
Currency Swap - 132628PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	153,732	3.49 / 3	0	0	105	(4,266)		(5,295)	0	4,536	0	0	1,882		100% \ 100%
Currency Swap - 132629PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,383,588	3.49 / 3	0	0	943	(38,394)		(47,652)	0	40,824	0	0	16,934		100% \ 100%
Currency Swap - 132631PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,249,073	3.49 / 3	0	0	851	(34,661)		(43,019)	0	36,855	0	0	15,288		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 134042PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	13,049,964	3.38 / 2.36	0	0	27,898	(394,520)		(885,293)	0	296,645	0	0	132,155		100% \ 100%
Currency Swap - 134043PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2020	05/07/2026	0	44,730,036	3.38 / 2.36	0	0	95,625	(1,352,255)		(3,034,427)	0	1,016,780	0	0	452,976		100% \ 100%
Currency Swap - 135051PR - Receive: Fixed USD Pay: Fixed EUR	E8000@AA4 - Mecalux Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2020	07/14/2032	0	24,838,000	3.8325 / 2.6	0	0	73,684	359,700		(356,847)	0	540,100	0	0	398,331		100% \ 100%
Currency Swap - 135297PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	2,110,133	3.04 / 1.83	0	0	6,188	53,511		3,196	0	45,378	0	0	45,456		99% \ 99%
Currency Swap - 135298PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	10,320,521	3.04 / 1.83	0	0	30,266	261,720		15,629	0	221,942	0	0	222,322		99% \ 99%
Currency Swap - 135357PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	23,299,983	3.28 / 2.07	0	0	72,556	664,232		168,446	0	499,445	0	0	430,682		99% \ 99%
Currency Swap - 135358PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	56,485,091	3.28 / 2.07	0	0	175,895	1,610,266		408,356	0	1,210,782	0	0	1,044,083		99% \ 99%
Currency Swap - 135360PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	5,525,042	3.28 / 2.07	0	0	17,205	157,507		39,943	0	118,432	0	0	102,126		99% \ 99%
Currency Swap - 135528PR - Receive: Fixed USD Pay: Fixed AUD	Q0846#AE6 - Australian Lab Service Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2020	11/25/2030	0	5,839,824	2.562 / 3.09	0	0	(8,146)	(319,468)		(120,824)	0	(196,028)	0	0	85,880		100% \ 100%
Currency Swap - 135854PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	7,806,103	4.95 / 3.47	0	0	22,177	(503,304)		(114,097)	0	238,557	0	0	123,276		100% \ 100%
Currency Swap - 135855PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	13,246,721	4.95 / 3.47	0	0	37,633	(854,092)		(193,619)	0	404,823	0	0	209,196		100% \ 100%
Currency Swap - 135856PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	7,616,864	4.95 / 3.47	0	0	21,639	(491,103)		(111,331)	0	232,773	0	0	120,287		100% \ 100%
Currency Swap - 135986PR - Receive: Fixed USD Pay: Fixed EUR	750000353 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2020	09/03/2027	0	20,065,690	2.75 / 1.65	0	0	58,746	1,266,355		624,470	0	414,797	0	0	233,676		100% \ 100%
Currency Swap - 136123PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,763,816	2.84 / 1.62	0	0	5,571	115,202		76,115	0	36,376	0	0	26,457		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 136125PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	12,710,615	2.84 / 1.62	0	0	40,148	830,183		548,506	0	262,135	0	0	190,659		100% \ 100%
Currency Swap - 136126PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,680,488	2.84 / 1.62	0	0	5,308	109,760		72,519	0	34,657	0	0	25,207		100% \ 100%
Currency Swap - 136134PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	1,662,036	2.8975 / 1.66	0	0	5,489	108,555		81,771	0	34,277	0	0	27,185		100% \ 100%
Currency Swap - 136135PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2020	12/13/2032	0	11,982,328	2.8975 / 1.66	0	0	39,575	782,616		589,521	0	247,115	0	0	195,991		100% \ 100%
Currency Swap - 136373PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	8,018,165	2.714 / 3.2067	0	0	(10,732)	(201,959)		447,929	0	(261,617)	0	0	147,523		100% \ 100%
Currency Swap - 136374PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	1,465,659	2.714 / 3.2067	0	0	(1,962)	(36,917)		81,878	0	(47,822)	0	0	26,966		100% \ 100%
Currency Swap - 136377PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AB8 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2020	10/15/2035	0	10,987,500	2.699 / 3.2067	0	0	(15,118)	(276,750)		594,856	0	(358,500)	0	0	202,154		100% \ 100%
Currency Swap - 136435PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	3,220,009	4.436 / 4.869	0	0	(3,505)	(189,078)		(13,621)	0	(108,499)	0	0	52,596		100% \ 100%
Currency Swap - 136462PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	10,300,029	4.436 / 4.869	0	0	(11,212)	(604,816)		(43,570)	0	(347,061)	0	0	168,241		100% \ 100%
Currency Swap - 136463PR - Receive: Fixed USD Pay: Fixed AUD	Q3079#AK4 - Dalrymple Bay Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2020	12/02/2032	0	1,049,977	4.436 / 4.869	0	0	(1,143)	(61,654)		(4,441)	0	(35,379)	0	0	17,150		100% \ 100%
Currency Swap - 136515CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	21,448,305	3.2925 / 1.625	594,337	0	90,337	1,639,948		2,486,510	0	437,171	(3,659)	0	567,877		100% \ 100%
Currency Swap - 136516CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2020	04/15/2050	0	11,730,000	3.07 / 1.625	(343,056)	0	42,880	288,373		826,345	0	252,378	2,499	0	310,570		100% \ 100%
Currency Swap - 136546PR - Receive: Fixed USD Pay: Fixed EUR	L96198AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	12,757,291	3.018 / 1.7	0	0	42,777	659,447		612,447	0	266,932	0	0	235,042		100% \ 100%
Currency Swap - 136548PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	34,462	474,151		586,831	0	189,429	0	0	195,240		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 136549PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	5,047,223	4.17 / 2.67	0	0	19,411	264,161		331,380	0	105,536	0	0	108,773		100% \ 100%
Currency Swap - 136551PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,224,572	3.765 / 2.31	0	0	4,556	64,092		77,167	0	25,605	0	0	26,391		100% \ 100%
Currency Swap - 136582CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	12,969,000	3.055 / 1.625	(648,056)	0	47,189	143,581		945,879	0	282,821	4,633	0	343,374		100% \ 100%
Currency Swap - 136585CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2020	04/15/2050	0	5,895,000	3.046 / 1.625	(308,188)	0	21,317	52,954		419,100	0	128,823	2,203	0	156,079		100% \ 100%
Currency Swap - 136598CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	21,428	95,416		422,871	0	127,683	1,787	0	155,815		100% \ 100%
Currency Swap - 136599CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	21,428	95,416		422,871	0	127,683	1,787	0	155,815		100% \ 100%
Currency Swap - 136615PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	7,094,749	2.89 / 1.5	0	0	25,924	389,030		414,084	0	147,958	0	0	153,209		100% \ 100%
Currency Swap - 136619PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	11/26/2040	0	46,351,661	2.89 / 1.5	0	0	169,370	2,541,624		2,705,308	0	966,644	0	0	1,000,950		100% \ 100%
Currency Swap - 136626PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	15,324,456	2.55 / 1.18	0	0	53,253	825,514		884,662	0	319,911	0	0	334,178		100% \ 100%
Currency Swap - 136627PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	18,519,648	2.55 / 1.18	0	0	64,357	997,636		1,069,117	0	386,613	0	0	403,855		100% \ 100%
Currency Swap - 136628PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2020	04/08/2041	0	72,440,424	2.55 / 1.18	0	0	251,734	3,902,297		4,181,899	0	1,512,255	0	0	1,579,696		100% \ 100%
Currency Swap - 136950PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	20,022,365	3.018 / 1.7	0	0	67,138	1,034,992		961,225	0	418,946	0	0	368,895		100% \ 100%
Currency Swap - 136951PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2035	0	60,282,981	3.018 / 1.7	0	0	202,137	3,116,136		2,894,040	0	1,261,354	0	0	1,110,662		100% \ 100%
Currency Swap - 136956PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	4,364,193	3.765 / 2.31	0	0	16,236	228,413		275,013	0	91,254	0	0	94,053		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 136962PR - Receive: Fixed USD Pay: Fixed EUR	L96198AD1 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	1,203,887	3.765 / 2.31	0	0	4,479	63,009		75,864	0	25,173	0	0	25,945		100% \ 100%
Currency Swap - 136964PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	34,462	474,151		586,831	0	189,429	0	0	195,240		100% \ 100%
Currency Swap - 136965PR - Receive: Fixed USD Pay: Fixed EUR	L96198AF6 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	11,777,238	4.035 / 2.55	0	0	44,800	616,397		762,881	0	246,258	0	0	253,812		100% \ 100%
Currency Swap - 136971PR - Receive: Fixed USD Pay: Fixed EUR	L96198AE9 - VTG FINANCE S.A. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2020	10/29/2040	0	8,315,507	4.17 / 2.67	0	0	31,980	435,217		545,962	0	173,874	0	0	179,208		100% \ 100%
Currency Swap - 137073PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	8,269,065	2.77 / 2	0	0	14,041	(95,613)		(110,332)	0	240,143	0	0	180,105		98% \ 99%
Currency Swap - 137074PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AB6 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	10/02/2051	0	57,704,874	3.4425 / 2.5	0	0	135,918	(667,224)		878,729	0	1,675,818	0	0	1,567,231		100% \ 100%
Currency Swap - 137097CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	7,094,400	3.16 / 1.625	(338,784)	0	27,757	112,443		691,842	0	153,960	2,426	0	187,835		100% \ 100%
Currency Swap - 137098CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	3,547,200	3.16 / 1.625	(169,392)	0	13,879	56,222		345,921	0	76,980	1,213	0	93,918		100% \ 100%
Currency Swap - 137112PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	4,861,476	2.77 / 2	0	0	8,255	(56,212)		(64,865)	0	141,183	0	0	105,886		98% \ 99%
Currency Swap - 137113PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	19,902,766	2.77 / 2	0	0	33,795	(230,130)		(265,557)	0	578,000	0	0	433,494		98% \ 99%
Currency Swap - 137137PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	110,889,216	3.175 / 1.72	0	0	424,245	5,543,514		5,633,209	0	2,324,394	0	0	1,804,642		100% \ 100%
Currency Swap - 137138PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	16,941,408	3.175 / 1.72	0	0	64,815	846,926		860,629	0	355,116	0	0	275,709		100% \ 100%
Currency Swap - 137206PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	7,638,246	3.115 / 1.65	0	0	28,816	368,191		401,126	0	160,410	0	0	125,328		100% \ 100%
Currency Swap - 137207PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	2,184,861	3.115 / 1.65	0	0	8,243	105,318		114,739	0	45,884	0	0	35,849		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 137208PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	12,804,057	3.115 / 1.65	0	0	48,304	617,202		672,411	0	268,896	0	0	210,088		100% \ 100%
Currency Swap - 137437PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	10,765,287	5.075 / 3.13	0	0	55,800	629,046		1,533,410	0	223,651	0	0	288,302		100% \ 100%
Currency Swap - 137439PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	1,345,956	5.075 / 3.13	0	0	6,977	78,648		191,718	0	27,962	0	0	36,046		100% \ 100%
Currency Swap - 137440PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	1,367,227	4.8525 / 3.05	0	0	6,588	79,891		159,073	0	28,404	0	0	33,272		100% \ 100%
Currency Swap - 137441PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	10,766,469	4.8525 / 3.05	0	0	51,882	629,115		1,252,645	0	223,675	0	0	262,005		100% \ 100%
Currency Swap - 137448PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	1,390,861	4.6175 / 2.94	0	0	6,252	81,272		135,060	0	28,895	0	0	30,068		100% \ 100%
Currency Swap - 137449PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	10,768,832	4.6175 / 2.94	0	0	48,407	629,253		1,045,714	0	223,724	0	0	232,801		100% \ 100%
Currency Swap - 137597PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	11/24/2025	0	24,977,746	2.425 / 2.16	0	0	13,308	204,150		(40,782)	0	711,231	0	0	238,529		100% \ 100%
Currency Swap - 137661PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AA7 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	1,000,472	3.555 / 2.15	0	0	3,783	62,508		54,122	0	20,696	0	0	16,360		100% \ 100%
Currency Swap - 137664PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	19,219,039	3.555 / 2.15	0	0	72,664	1,200,785		1,039,687	0	397,563	0	0	314,280		100% \ 100%
Currency Swap - 137666PR - Receive: Fixed USD Pay: Fixed EUR	E8203#AB5 - Primafrio, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2020	12/11/2032	0	8,008,526	3.555 / 2.15	0	0	30,279	500,364		433,235	0	165,663	0	0	130,960		100% \ 100%
Currency Swap - 137701PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	81,567,819	2.66 / 5.62	0	0	(40,886)	169,689		(10,777,645)	0	(1,275,594)	0	0	1,524,822		100% \ 100%
Currency Swap - 137725PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - First Gas Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	22,982,181	2.66 / 5.62	0	0	(11,520)	47,811		(3,036,661)	0	(359,406)	0	0	429,627		100% \ 100%
Currency Swap - 137883PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	1,173,207	2.655 / 1.06	0	0	4,806	98,387		137,535	0	23,715	0	0	21,923		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 137884PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	10,639,020	2.655 / 1.06	0	0	43,583	892,206		1,247,216	0	215,058	0	0	198,808		100% \ 100%
Currency Swap - 138837PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AA4 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2026	0	8,445,600	2.56 / 2.84	0	0	(3,065)	99,000		334,585	0	(130,800)	0	0	82,562		100% \ 100%
Currency Swap - 138850PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	3,844,859	3.1 / 3.58	0	0	(2,980)	45,070		383,251	0	(59,547)	0	0	63,244		100% \ 100%
Currency Swap - 138854PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	4,600,741	3.1 / 3.58	0	0	(3,566)	53,930		458,597	0	(71,253)	0	0	75,677		100% \ 100%
Currency Swap - 140160CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2021	04/01/2049	0	10,899,163	3.342 / 1.875	(1,452,277)	0	42,200	(390,064)		1,152,855	0	248,413	10,915	0	283,183		100% \ 100%
Currency Swap - 140293PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	1,072,071	5.8985 / 2.85	122,650	0	8,255	151,202		149,857	0	26,608	(6,262)	0	10,086		99% \ 99%
Currency Swap - 140295PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2021	10/15/2025	0	8,039,140	5.8985 / 2.85	919,714	0	61,904	1,133,818		1,123,731	0	199,523	(46,960)	0	75,631		99% \ 99%
Currency Swap - 140347PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	7,500,039	2.6 / 2.8	0	0	(3,928)	(140,808)		(7,303)	0	(85,291)	0	0	111,894		100% \ 100%
Currency Swap - 140389PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	8,100,982	2.6 / 2.8	0	0	(4,243)	(152,090)		(7,888)	0	(92,125)	0	0	120,860		100% \ 100%
Currency Swap - 140390PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	23,720,000	2.6 / 2.8	0	0	(12,424)	(445,326)		(23,096)	0	(269,747)	0	0	353,882		100% \ 100%
Currency Swap - 140604PR - Receive: Fixed USD Pay: Fixed GBP	G6660@AA7 - Northumbrian Water Group Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2021	04/15/2036	0	113,920,596	3.44 / 2.59	0	0	267,233	8,030,336		10,513,414	0	3,040,027	0	0	2,134,326		100% \ 100%
Currency Swap - 140654PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	14,336	733,204		632,511	0	367,818	0	0	134,170		100% \ 100%
Currency Swap - 140655PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	33,862,627	2.64 / 2.31	0	0	35,841	1,833,009		1,581,277	0	919,545	0	0	335,425		100% \ 100%
Currency Swap - 140656PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	28,783,233	2.64 / 2.31	0	0	30,465	1,558,058		1,344,085	0	781,614	0	0	285,111		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 140658PR - Receive: Fixed USD Pay: Fixed GBP	749000367 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2021	03/03/2026	0	13,545,051	2.64 / 2.31	0	0	14,336	733,204		632,511	0	367,818	0	0	134,170		100% \ 100%
Currency Swap - 140699PR - Receive: Fixed USD Pay: Fixed EUR	D9860*\l6 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2021	07/07/2033	0	8,217,498	3.455 / 1.55	0	0	40,832	620,324		1,042,674	0	167,627	0	0	137,927		100% \ 100%
Currency Swap - 140700PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AQ9 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2021	07/07/2036	0	8,217,498	3.595 / 1.65	0	0	41,764	620,324		1,232,722	0	167,627	0	0	155,204		100% \ 100%
Currency Swap - 140726PR - Receive: Fixed USD Pay: Fixed EUR	82981NAA8 - SIT SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2021	05/19/2031	0	30,118,212	3.94 / 2.15	0	0	144,683	2,319,764		2,740,408	0	613,357	0	0	455,134		100% \ 100%
Currency Swap - 140827PR - Receive: Fixed USD Pay: Fixed NZD	Q3956#AB2 - Freightways Finance Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	5,658,666	2.575 / 3.24	0	0	(8,294)	186,078		367,742	0	(85,761)	0	0	69,133		100% \ 100%
Currency Swap - 140829PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	12,705,899	2.321 / 2.664	0	0	(6,074)	364,035		674,937	0	(392,797)	0	0	155,231		100% \ 100%
Currency Swap - 140830PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/20/2028	0	2,756,102	2.321 / 2.664	0	0	(1,318)	78,965		146,404	0	(85,204)	0	0	33,672		100% \ 100%
Currency Swap - 140838PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	11,566	239,790		427,968	0	113,513	0	0	91,361		100% \ 100%
Currency Swap - 140865PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	11,566	239,790		427,968	0	113,513	0	0	91,361		100% \ 100%
Currency Swap - 140867PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	23,652,521	3.36 / 2.31	0	0	65,234	1,352,419		2,413,750	0	640,219	0	0	515,276		100% \ 100%
Currency Swap - 140869PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	6,290,534	3.36 / 2.31	0	0	17,349	359,684		641,952	0	170,270	0	0	137,041		100% \ 100%
Currency Swap - 140870PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	11,566	239,790		427,968	0	113,513	0	0	91,361		100% \ 100%
Currency Swap - 141038PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2021	04/06/2028	0	12,201,124	3.04 / 2.43	0	0	20,408	648,837		692,646	0	331,657	0	0	149,633		100% \ 100%
Currency Swap - 141039PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2021	04/06/2028	0	7,267,276	3.04 / 2.43	0	0	12,156	386,463		412,557	0	197,543	0	0	89,125		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 141062PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/20/2033	0	7,500,219	3.06 / 3.8	0	0	(11,504)	309,623		809,032	0	(112,684)	0	0	125,150		100% \ 100%
Currency Swap - 141063PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/20/2033	0	18,116,461	3.06 / 3.8	0	0	(27,786)	747,881		1,954,183	0	(272,184)	0	0	302,294		100% \ 100%
Currency Swap - 141078PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AE7 - LISI SA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	05/06/2031	0	25,218,906	2.896 / 1.15	0	0	112,094	1,678,792		1,814,808	0	519,399	0	0	380,368		100% \ 100%
Currency Swap - 141235PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2021	04/21/2031	0	17,723,777	5.405 / 3.4	0	0	90,034	1,235,666		1,348,618	0	473,421	9,760	0	266,689		100% \ 100%
Currency Swap - 141236PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2021	04/21/2031	0	10,910,461	5.405 / 3.4	0	0	55,423	760,655		830,186	0	291,430	6,008	0	164,169		100% \ 100%
Currency Swap - 141585PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	17,917,772	2.54 / 1.96	0	0	29,833	1,017,253		1,027,631	0	485,201	0	0	223,538		100% \ 100%
Currency Swap - 141587PR - Receive: Fixed USD Pay: Fixed GBP	786455D@1 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	08/04/2031	0	1,473,652	3.14 / 2.39	0	0	2,905	83,664		100,644	0	39,905	0	0	22,523		100% \ 100%
Currency Swap - 141588PR - Receive: Fixed USD Pay: Fixed EUR	786455\E4 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	08/03/2033	0	20,434,000	3.195 / 1.42	0	0	93,019	1,518,950		2,319,362	0	417,350	0	0	344,078		100% \ 100%
Currency Swap - 141605PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	8,325	283,874		286,770	0	135,400	0	0	62,380		100% \ 100%
Currency Swap - 141606PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	8,325	283,874		286,770	0	135,400	0	0	62,380		100% \ 100%
Currency Swap - 141822PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	10/25/2028	0	5,090,176	2.86 / 1.27	0	0	20,233	432,623		420,677	0	102,766	0	0	65,222		100% \ 100%
Currency Swap - 141823PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	10/25/2028	0	5,140,032	2.86 / 1.27	0	0	20,432	436,860		424,797	0	103,773	0	0	65,861		100% \ 100%
Currency Swap - 141837PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	06/17/2041	0	7,500,036	3.809 / 4.48	0	0	(4,989)	308,188		889,368	0	(228,890)	0	0	164,370		100% \ 100%
Currency Swap - 141839PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2021	06/17/2041	0	28,775,329	3.809 / 4.48	0	0	(19,142)	1,182,422		3,412,231	0	(878,182)	0	0	630,639		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 141854PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	20,456	499,029		1,048,232	0	200,994	0	0	203,140		100% \ 100%
Currency Swap - 141855PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	20,456	499,029		1,048,232	0	200,994	0	0	203,140		100% \ 100%
Currency Swap - 141879PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2021	05/27/2031	0	8,387,427	3.205 / 2.6	0	0	15,469	529,660		535,053	0	225,590	0	0	126,896		100% \ 100%
Currency Swap - 141881PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AA0 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2021	11/28/2025	0	19,267,500	2.24 / 2.34	0	0	2,936	493,750		754,736	0	(597,500)	0	0	184,269		100% \ 100%
Currency Swap - 141882PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AB8 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2021	05/30/2028	0	1,167,611	2.695 / 2.961	0	0	(173)	29,921		66,225	0	(36,209)	0	0	14,494		100% \ 100%
Currency Swap - 141908PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2021	05/27/2031	0	33,664,952	3.205 / 2.6	0	0	62,090	2,125,918		2,147,565	0	905,461	0	0	509,330		100% \ 100%
Currency Swap - 142044PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	4,999,971	3.115 / 2.61	0	0	7,466	349,168		339,736	0	133,521	0	0	62,915		100% \ 100%
Currency Swap - 142045PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AB1 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2021	07/31/2031	0	7,500,027	3.52 / 2.85	0	0	14,452	523,757		578,375	0	200,283	0	0	114,565		100% \ 100%
Currency Swap - 142053PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	9,508,197	3.115 / 2.61	0	0	14,198	663,995		646,059	0	253,910	0	0	119,642		100% \ 100%
Currency Swap - 142054PR - Receive: Fixed USD Pay: Fixed GBP	G1101#AA3 - Biffa PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2021	07/31/2028	0	20,879,333	3.115 / 2.61	0	0	31,178	1,458,087		1,418,700	0	557,569	0	0	262,726		100% \ 100%
Currency Swap - 142063PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2021	06/20/2061	0	47,576,361	3.794 / 2.72	0	0	147,935	3,297,422		8,369,833	0	1,271,214	0	0	1,489,764		100% \ 100%
Currency Swap - 142064PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2021	06/20/2061	0	2,485,628	3.794 / 2.72	0	0	7,729	172,274		437,282	0	66,415	0	0	77,833		100% \ 100%
Currency Swap - 142140PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2021	11/24/2025	0	26,821,806	2.405 / 2.21	0	0	18,860	1,857,201		1,540,110	0	716,714	0	0	256,139		100% \ 100%
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	6,337,382	4.1875 / 2.75	0	0	25,904	520,447		463,693	0	128,347	0	0	96,148		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	15,893,154	4.1875 / 2.75	0	0	64,963	1,305,200		1,162,868	0	321,875	0	0	241,123		100% \ 100%
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	11,166,786	4.1875 / 2.75	0	0	45,644	917,055		817,050	0	226,155	0	0	169,417		100% \ 100%
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2021	06/15/2031	0	40,857,201	4.1875 / 2.75	0	0	167,002	3,355,333		2,989,434	0	827,458	0	0	619,865		100% \ 100%
Currency Swap - 142581PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	6,298,660	3.22 / 1.65	0	0	25,775	391,045		385,709	0	130,348	0	0	96,186		100% \ 100%
Currency Swap - 142583PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	11,017,761	3.22 / 1.65	0	0	45,086	684,024		674,690	0	228,008	0	0	168,251		100% \ 100%
Currency Swap - 142584PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2021	07/29/2031	0	32,347,198	3.22 / 1.65	0	0	132,367	2,008,237		1,980,833	0	669,412	0	0	493,969		100% \ 100%
Currency Swap - 142633PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	10,400,471	3.07 / 2.38	0	0	18,249	617,103		620,903	0	280,873	0	0	197,872		100% \ 100%
Currency Swap - 142634PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	7,636,343	3.07 / 2.38	0	0	13,399	453,096		455,886	0	206,225	0	0	145,284		100% \ 100%
Currency Swap - 142635PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	7,556,420	3.07 / 2.38	0	0	13,259	448,354		451,115	0	204,067	0	0	143,763		100% \ 100%
Currency Swap - 142750PR - Receive: Fixed USD Pay: Fixed GBP	G84025\A5 - South Staffordshire Water PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	09/02/2036	0	7,626,707	3.285 / 2.57	0	0	14,162	349,583		367,546	0	208,921	0	0	144,817		100% \ 100%
Currency Swap - 144320PR - Receive: Fixed USD Pay: Fixed EUR	750000372 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2021	07/20/2028	0	27,247,226	2.19 / .76	0	0	99,333	1,561,700		1,192,244	0	566,737	0	0	342,052		100% \ 100%
Currency Swap - 144668PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	12,778,794	4.113 / 2.55	0	0	49,933	770,073		851,333	0	264,966	0	0	196,962		100% \ 100%
Currency Swap - 144683PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	7,545,987	4.113 / 2.55	0	0	29,486	454,735		502,719	0	156,465	0	0	116,308		100% \ 100%
Currency Swap - 144691PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	12,223,142	4.03 / 2.6	0	0	43,698	736,589		588,436	0	253,444	0	0	188,398		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 144692PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	7,217,901	4.03 / 2.6	0	0	25,804	434,964		347,478	0	149,662	0	0	111,251		100% \ 100%
Currency Swap - 146741PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	4,470,928	4.69 / 3.54	0	0	11,225	(100,034)		(278,192)	0	100,856	0	0	51,221		100% \ 100%
Currency Swap - 146875PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/02/2022	0	1,608,867	5.3275 / 4.7	0	0	4,160	199,335		195,617	0	31,101	0	0	5,226		100% \ 100%
Currency Swap - 146894PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/16/2023	0	1,630,367	3.49 / 3.77	0	0	763	170,275		169,966	0	(16,298)	0	0	8,966		100% \ 100%
Currency Swap - 146897PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	2,815,437	3.3 / 1.33	0	0	13,651	40,773		34,064	0	61,221	0	0	14,302		100% \ 100%
Currency Swap - 146898PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	1,009,455	3.3 / 1.33	0	0	4,895	14,619		12,214	0	21,951	0	0	5,128		100% \ 100%
Currency Swap - 146904PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/12/2023	0	1,394,009	3.3 / 1.33	0	0	6,759	20,188		16,866	0	30,313	0	0	7,082		100% \ 100%
Currency Swap - 146912PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	7,913,029	3.04 / 1.25	0	0	34,236	(206,144)		(218,841)	0	179,145	0	0	87,634		100% \ 100%
Currency Swap - 146959PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/19/2027	0	13,213,776	3.24 / 1.35	0	0	61,915	65,584		145,692	0	290,108	0	0	152,117		100% \ 100%
Currency Swap - 146960PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,523,833	4.16 / 3.54	0	0	1,429	(149,388)		(129,378)	0	(18,677)	0	0	11,215		100% \ 100%
Currency Swap - 146964PR - Receive: Fixed USD Pay: Fixed CAD	96467AA80 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	1,691,552	4.16 / 3.54	0	0	1,587	(165,830)		(143,618)	0	(20,733)	0	0	12,449		100% \ 100%
Currency Swap - 147021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	1,580,273	5.3275 / 4.7	0	0	4,086	195,792		192,140	0	30,548	0	0	5,133		100% \ 100%
Currency Swap - 147049PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	2,062,669	5.58 / 3.1	0	0	13,327	191,468		247,370	0	41,287	0	0	25,029		100% \ 100%
Currency Swap - 147050PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/21/2028	0	987,653	5.58 / 3.1	0	0	6,381	91,679		118,446	0	19,769	0	0	11,985		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 147056PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	02/21/2028	0	1,795,733	5.58 / 3.1	0	0	11,602	166,689		215,357	0	35,944	0	0	21,790		100% \ 100%
Currency Swap - 147084PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	03/04/2026	0	2,379,656	3.51 / 1.78	0	0	9,796	(16,475)		(36,179)	0	52,869	0	0	23,580		100% \ 100%
Currency Swap - 147099PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	10/07/2022	0	23,782,238	3.67 / 3.44	0	0	34,877	3,178,946		3,238,202	0	591,505	0	0	85,651		100% \ 100%
Currency Swap - 147131PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	39,988,030	3.87 / 3.66	0	0	8,625	(2,687,639)		(2,274,294)	0	(476,370)	0	0	383,557		100% \ 100%
Currency Swap - 147132PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,704,801	3.87 / 3.66	0	0	1,230	(383,426)		(324,457)	0	(67,960)	0	0	54,719		100% \ 100%
Currency Swap - 147134PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	4,891,219	3.87 / 3.66	0	0	1,055	(328,744)		(278,185)	0	(58,268)	0	0	46,916		100% \ 100%
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	5,389,778	4.089 / 3.17	0	0	10,190	(98,583)		(16,058)	0	157,567	0	0	66,936		100% \ 100%
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	14,096,344	4.089 / 3.17	0	0	26,651	(257,833)		(41,997)	0	412,097	0	0	175,064		100% \ 100%
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	9,121,163	4.089 / 3.17	0	0	17,245	(166,833)		(27,175)	0	266,651	0	0	113,277		100% \ 100%
Currency Swap - 147164PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	10/04/2028	0	744,986	6.56 / 3.7	0	0	5,186	17,363		44,026	0	16,055	0	0	9,505		100% \ 100%
Currency Swap - 147166PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/20/2028	0	10,426,940	6.68 / 3.7	0	0	77,245	416,988		800,106	0	220,864	0	0	132,615		100% \ 100%
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/19/2028	0	2,269,476	6.89 / 3.9	0	0	16,922	96,945		181,573	0	47,936	0	0	28,858		100% \ 100%
Currency Swap - 147174PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	10/24/2023	0	5,178,821	3.91 / 3.7	0	0	(802)	(319,880)		(308,723)	0	(61,380)	0	0	32,389		100% \ 100%
Currency Swap - 147177PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	11/19/2024	0	1,625,267	4.34 / 2.82	0	0	7,981	279,165		269,109	0	29,701	0	0	13,190		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 147182PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	11/19/2024	0	3,945,788	4.34 / 2.82	0	0	19,377	677,751		653,338	0	72,107	0	0	32,022		100% \ 100%
Currency Swap - 147201PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	05/07/2026	0	1,355,470	3.38 / 2.36	0	0	2,898	(40,978)		(91,953)	0	30,812	0	0	13,727		100% \ 100%
Currency Swap - 147207PR - Receive: Fixed USD Pay: Fixed EUR	D3688@AA5 - Freudenberg Perf Mat Svc Gmbh Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/02/2026	0	2,152,598	4.48 / 2.57	0	0	1,331	22,684		16,490	0	46,995	0	0	22,633		100% \ 100%
Currency Swap - 147208PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	2,460,544	4.11 / 2.78	0	0	8,254	122,610		231,703	0	67,120	0	0	30,263		100% \ 100%
Currency Swap - 147209PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	8,310,028	4.11 / 2.78	0	0	27,875	414,092		782,532	0	226,686	0	0	102,209		100% \ 100%
Currency Swap - 147215PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	5,980,739	4.11 / 2.78	0	0	20,061	298,023		563,190	0	163,146	0	0	73,560		100% \ 100%
Currency Swap - 147262PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/31/2026	0	2,439,801	6.207 / 3.36	0	0	18,019	119,592		203,856	0	51,194	0	0	25,394		100% \ 100%
Currency Swap - 147266PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/31/2025	0	1,410,318	6.365 / 6.39	0	0	334	(33,945)		(20,028)	0	(45,966)	0	0	12,874		100% \ 100%
Currency Swap - 147324PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	19,659,958	3.645 / 3.4	0	0	9,894	577,552		256,567	0	547,841	0	0	240,622		100% \ 100%
Currency Swap - 147325PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	734,952	3.645 / 3.4	0	0	370	21,591		9,591	0	20,480	0	0	8,995		100% \ 100%
Currency Swap - 147326PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	6,614,565	3.645 / 3.4	0	0	3,329	194,317		86,322	0	184,320	0	0	80,957		100% \ 100%
Currency Swap - 147328PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	5,971,483	3.645 / 3.4	0	0	3,005	175,425		77,929	0	166,400	0	0	73,086		100% \ 100%
Currency Swap - 147364CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAC8 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2041	0	1,790,250	3.2925 / 1.625	32,744	0	7,463	96,626		155,577	0	37,374	(334)	0	39,067		100% \ 100%
Currency Swap - 147366CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	5,255,250	3.73 / 2	35,158	0	22,729	226,429		533,295	0	110,960	(130)	0	141,620		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 147367CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2021	04/18/2051	0	2,258,025	3.73 / 2	15,106	0	9,766	97,290		229,141	0	47,676	(56)	0	60,850		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	11/15/2042	0	2,567,855	3.19 / 3.64	0	0	(2,148)	(12,232)		63,402	0	(48,625)	19,825	0	58,307		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2022	11/15/2042	0	505,123	3.19 / 3.64	0	(36)	(354)	(2,406)		(2,406)	0	(2,370)	0	0	11,470		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	11/15/2042	0	489,093	3.19 / 3.64	0	1,080	(159)	(2,330)		(2,330)	0	(3,410)	0	0	11,106		100% \ 100%
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	11/15/2042	0	922,565	3.19 / 3.64	0	5,405	(752)	(4,395)		(4,395)	0	(9,800)	0	0	20,948		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	11/15/2042	0	3,038,520	3.19 / 3.64	0	0	(2,541)	(14,474)		75,023	0	(57,537)	23,458	0	68,995		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2022	11/15/2042	0	597,708	3.19 / 3.64	0	(43)	(419)	(2,847)		(2,847)	0	(2,804)	0	0	13,572		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	11/15/2042	0	578,739	3.19 / 3.64	0	1,278	(188)	(2,757)		(2,757)	0	(4,035)	0	0	13,141		100% \ 100%
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	11/15/2042	0	1,091,663	3.19 / 3.64	0	6,395	(890)	(5,200)		(5,200)	0	(11,596)	0	0	24,788		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2021	11/15/2042	0	18,539,100	3.19 / 3.64	0	0	(15,505)	(88,313)		457,742	0	(351,057)	143,127	0	420,961		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2022	11/15/2042	0	3,646,830	3.19 / 3.64	0	(263)	(2,557)	(17,372)		(17,372)	0	(17,109)	0	0	82,807		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	11/15/2042	0	3,531,094	3.19 / 3.64	0	7,797	(1,147)	(16,821)		(16,821)	0	(24,618)	0	0	80,179		100% \ 100%
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	11/15/2042	0	6,660,625	3.19 / 3.64	0	39,021	(5,430)	(31,729)		(31,729)	0	(70,749)	0	0	151,240		100% \ 100%
Currency Swap - 147637PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	10,750,004	3.47 / 1.915	0	0	35,754	388,784		678,998	0	388,784	0	0	239,098		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 147643PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	01/14/2042	0	7,569,978	3.47 / 1.915	0	0	25,178	273,776		478,140	0	273,776	0	0	168,369		100% \ 100%
Currency Swap - 147727PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	51,993	345,080		588,221	0	147,720	0	0	73,275		100% \ 100%
Currency Swap - 147728PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	55,546	368,658		628,411	0	157,812	0	0	78,281		100% \ 100%
Currency Swap - 147729PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	13,490	89,530		152,612	0	38,325	0	0	19,011		100% \ 100%
Currency Swap - 147730PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	78,729	522,522		890,687	0	223,678	0	0	110,953		100% \ 100%
Currency Swap - 147731PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	92,651	614,924		1,048,195	0	263,233	0	0	130,574		100% \ 100%
Currency Swap - 147923PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	3,125,993	3.205 / 1.57	0	0	6,531	138,417		253,108	0	138,417	0	0	59,864		100% \ 100%
Currency Swap - 147924PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2021	12/01/2036	0	15,832,654	3.205 / 1.57	0	0	33,077	701,059		1,281,955	0	701,059	0	0	303,200		100% \ 100%
Currency Swap - 148024CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	03/14/2061	0	7,536,750	3.42 / 1.375	323,363	0	38,532	612,559		1,940,791	0	152,806	(1,432)	0	235,197		100% \ 100%
Currency Swap - 148025CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	03/14/2061	0	803,534	3.42 / 1.375	34,475	0	4,108	65,308		206,918	0	16,291	(153)	0	25,076		100% \ 100%
Currency Swap - 148045PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	7,273,646	3.48 / 3.1	0	0	40,173	752,130		738,298	0	187,228	0	0	74,761		100% \ 100%
Currency Swap - 148047PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	1,419,035	3.48 / 3.1	0	0	(1,810)	146,735		144,037	0	36,527	0	0	14,585		100% \ 100%
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	2,236,862	4.11 / 2.6	0	0	8,112	20,786		119,309	0	63,622	0	0	27,780		100% \ 100%
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	4,157,278	4.11 / 2.6	0	0	15,076	38,632		221,740	0	118,243	0	0	51,630		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	1,131,906	4.11 / 2.6	0	0	4,105	10,518		60,373	0	32,194	0	0	14,057		100% \ 100%
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	7,114,839	4.11 / 2.6	0	0	25,801	66,116		379,490	0	202,363	0	0	88,360		100% \ 100%
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	10,312,209	4.11 / 2.6	0	0	37,396	95,828		550,031	0	293,304	0	0	128,068		100% \ 100%
Currency Swap - 148056CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	2,089,440	3.39 / 1.375	74,759	0	10,526	157,821		524,187	0	42,627	(329)	0	65,205		100% \ 100%
Currency Swap - 148057CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	03/14/2061	0	18,804,960	3.39 / 1.375	672,835	0	94,730	1,420,391		4,717,680	0	383,641	(2,959)	0	586,841		100% \ 100%
Currency Swap - 148067PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	792,742	4.657 / 4.38	0	0	227	(47,950)		(25,971)	0	(9,384)	0	0	10,180		100% \ 100%
Currency Swap - 148068PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,012,421	4.657 / 4.38	0	0	863	(182,209)		(98,690)	0	(35,660)	0	0	38,686		100% \ 100%
Currency Swap - 148069PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,170,969	4.657 / 4.38	0	0	909	(191,799)		(103,884)	0	(37,537)	0	0	40,722		100% \ 100%
Currency Swap - 148075PR - Receive: Fixed USD Pay: Fixed EUR	G73338AA2 - Redde Northgate plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2021	11/23/2027	0	113,340,030	2.555 / 1.12	0	0	406,607	4,635,794		2,983,547	0	2,398,498	0	0	1,346,454		100% \ 100%
Currency Swap - 148091CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	1,738,350	3.3495 / 1.375	56,508	0	8,581	123,249		414,804	0	35,641	(247)	0	54,248		100% \ 100%
Currency Swap - 148092CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	03/14/2061	0	15,645,150	3.3495 / 1.375	508,568	0	77,228	1,109,237		3,733,235	0	320,768	(2,226)	0	488,233		100% \ 100%
Currency Swap - 148145PR - Receive: Fixed USD Pay: Fixed GBP	G8079#AA6 - Sheffield Hallam University Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2021	01/14/2037	0	29,928,460	3.155 / 2.56	0	0	38,088	1,064,333		700,617	0	1,064,333	0	0	575,445		100% \ 100%
Currency Swap - 148212PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	22,309,991	2.975 / 1.4	0	0	57,588	836,625		1,522,696	0	836,625	0	0	429,702		100% \ 100%
Currency Swap - 148213PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2021	02/02/2037	0	47,530,096	2.975 / 1.4	0	0	122,687	1,782,379		3,244,013	0	1,782,379	0	0	915,455		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148299PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,516,447	2.6975 / 1.03	0	0	39,672	259,978		437,336	0	204,239	0	0	148,104		100% \ 100%
Currency Swap - 148301PR - Receive: Fixed USD Pay: Fixed CHF	116794B#4 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	157,090,405	2.6925 / .88	0	0	711,816	(8,535)		609,492	0	1,569,007	0	0	2,444,785		100% \ 100%
Currency Swap - 148398PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,950,786	2.6975 / 1.03	0	0	41,482	271,844		457,297	0	213,560	0	0	154,863		100% \ 100%
Currency Swap - 148399PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	27,266,000	2.6975 / 1.03	0	0	113,665	744,875		1,253,033	0	585,174	0	0	424,338		100% \ 100%
Currency Swap - 148408PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	21,370,230	3.785 / 2.02	0	0	94,527	341,145		448,082	0	463,995	0	0	285,564		100% \ 100%
Currency Swap - 148409PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	11,193,930	3.785 / 2.02	0	0	49,514	178,695		234,710	0	243,045	0	0	149,581		100% \ 100%
Currency Swap - 148494PR - Receive: Fixed USD Pay: Fixed AUD	Q80598AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	7,573,305	3.2985 / 4.18	0	0	(2,967)	(264,586)		(430,666)	0	(264,586)	0	0	207,255		100% \ 100%
Currency Swap - 148495PR - Receive: Fixed USD Pay: Fixed AUD	Q80598AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	10,169,502	3.2985 / 4.18	0	0	(3,984)	(355,288)		(578,302)	0	(355,288)	0	0	278,304		100% \ 100%
Currency Swap - 148557PR - Receive: Fixed USD Pay: Fixed EUR	D3622BAC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,442,094	2.905 / 1.24	0	0	10,507	56,745		118,617	0	56,745	0	0	53,925		100% \ 100%
Currency Swap - 148564PR - Receive: Fixed USD Pay: Fixed EUR	D3622BAC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,676,130	2.905 / 1.24	0	0	17,326	107,301		195,604	0	106,300	1,001	0	88,923		100% \ 100%
Currency Swap - 148565PR - Receive: Fixed USD Pay: Fixed EUR	D3622BAC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,891,957	2.905 / 1.24	0	0	11,880	82,241		134,120	0	80,877	1,364	0	60,972		100% \ 100%
Currency Swap - 148567PR - Receive: Fixed USD Pay: Fixed EUR	D3622BAC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,105,889	2.905 / 1.24	0	0	15,586	96,522		175,953	0	95,621	900	0	79,990		100% \ 100%
Currency Swap - 148586PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	7,858,984	3.0935 / 1.4	0	0	14,049	95,246		343,338	0	95,246	0	0	135,526		100% \ 100%
Currency Swap - 148595PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	5,451,968	3.0935 / 1.4	0	0	9,746	66,074		238,182	0	66,074	0	0	94,017		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148596PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/23/2021	02/23/2034	0	45,998,092	3.0935 / 1.4	0	0	82,225	557,466		2,009,534	0	557,466	0	0	793,222		100% \ 100%
Currency Swap - 148603PR - Receive: Fixed USD Pay: Fixed EUR	G90758AC6 - Tritax Eurobox PLC Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2021	01/12/2034	0	15,400,080	3.2875 / 1.59	0	0	57,366	90,127		541,895	0	90,127	0	0	264,306		100% \ 100%
Currency Swap - 148804CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2021	04/18/2051	0	19,169,200	3.252 / 2	(2,054,010)	0	60,000	(1,754,812)		(590,731)	0	461,799	14,340	0	516,577		100% \ 100%
Currency Swap - 148850CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2021	04/18/2051	0	5,665,500	3.3725 / 2	(591,558)	0	19,440	(473,616)		2,018	0	135,471	4,131	0	152,675		100% \ 100%
Currency Swap - 148880PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,645,361	2.925 / 1.32	0	0	30,677	112,721		201,111	0	166,204	0	0	119,116		100% \ 100%
Currency Swap - 148882PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,446,025	2.925 / 1.32	0	0	41,915	154,013		274,783	0	227,088	0	0	162,751		100% \ 100%
Currency Swap - 148883PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,916,393	2.925 / 1.32	0	0	31,765	116,717		208,241	0	172,096	0	0	123,339		100% \ 100%
Currency Swap - 148884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,231,458	2.925 / 1.32	0	0	41,054	150,849		269,138	0	222,423	0	0	159,408		100% \ 100%
Currency Swap - 148890CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2021	04/18/2051	0	5,637,500	3.3795 / 2	(583,162)	0	19,442	(496,437)		(25,446)	0	135,377	4,077	0	151,921		100% \ 100%
Currency Swap - 148919CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2021	04/18/2051	0	5,649,000	3.3065 / 2	(647,139)	0	18,451	(546,294)		(98,058)	0	136,725	4,537	0	152,231		100% \ 100%
Currency Swap - 149170CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2021	04/18/2051	0	3,398,700	3.355 / 2	(298,005)	0	11,513	(229,626)		(13,857)	0	80,065	2,086	0	91,589		100% \ 100%
Currency Swap - 149539PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AB1 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/10/2022	06/15/2032	0	11,765,700	4.555 / 2.75	0	0	38,935	175,522		431,259	0	175,522	0	0	187,948		100% \ 100%
Currency Swap - 149591PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/13/2022	01/28/2033	0	7,525,519	3.145 / 3.54	0	0	(5,202)	5,724		62,235	0	5,724	0	0	123,801		100% \ 100%
Currency Swap - 149606PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/13/2022	01/28/2033	0	10,131,239	3.145 / 3.54	0	0	(7,003)	7,706		83,784	0	7,706	0	0	166,668		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 150382PR - Receive: Fixed USD Pay: Fixed EUR	T3R20#\D7 - CRIF SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	03/31/2034	0	33,974,529	3.475 / 1.95	0	0	1,439	916,584		733,060	0	916,584	0	0	588,456		100% \ 100%
Currency Swap - 150689PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AD4 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2022	01/04/2033	0	21,380,444	4.162 / 2.58	0	0	19,731	450,521		571,262	0	450,521	0	0	350,678		100% \ 100%
Currency Swap - 150786PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	8,687	57,029		118,606	0	29,694	0	0	17,554		100% \ 100%
Currency Swap - 150865PR - Receive: Fixed USD Pay: Fixed EUR	T0448P\B8 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	03/24/2032	0	10,840,008	3.645 / 2.05	0	0	3,362	5,356		(70,012)	0	5,356	0	0	171,234		100% \ 100%
Currency Swap - 150866PR - Receive: Fixed USD Pay: Fixed EUR	T0448P\B8 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	03/24/2032	0	38,852,127	3.645 / 2.05	0	0	12,050	19,196		(250,933)	0	19,196	0	0	613,728		100% \ 100%
Currency Swap - 151124PR - Receive: Fixed USD Pay: Fixed EUR	D70028AC1 - Rheinkalk Holding GmbH Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2022	03/31/2037	0	64,270,260	3.8675 / 2.58	0	0	2,299	(485,970)		(2,097,928)	0	(485,970)	0	0	1,244,588		100% \ 100%
Currency Swap - 151448PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AD6 - A. O. Smith Enterprises, Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	11/18/2027	0	9,962,541	2.145 / 2.6	0	0	(16,747)	(45,065)		(135,879)	0	(45,065)	0	0	118,212		100% \ 100%
Currency Swap - 151449PR - Receive: Fixed USD Pay: Fixed GBP	749000423 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/03/2026	0	5,204,116	3.155 / 3.03	0	0	1,806	149,155		71,874	0	149,155	0	0	51,549		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	1,683,906	4.61 / 4.21	0	0	3,499	196,923		169,101	0	32,809	0	0	12,690		100% \ 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(4,593,762)	60,634	29,979,235	247,605,934	XXX	444,679,025	0	162,828,612	203,937	0	143,611,280	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										401,402,883	30,358,692	54,584,776	639,559,692	XXX	832,142,485	(9,019,043)	162,828,612	203,937	0	214,689,741	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .248	0	0	62,859	607,808		607,808	(1,115,196)	0	0	0	226,666		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / .4639	0	0	140,483	712,525		712,525	(2,715,987)	0	0	0	567,962		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / .5109	0	0	171,902	1,057,556		1,057,556	(3,271,905)	0	0	0	682,042		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .5221	0	0	142,873	870,816		870,816	(2,726,223)	0	0	0	568,405		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / .745	0	0	141,697	955,654		955,654	(2,742,652)	0	0	0	568,664		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / .8029	0	0	145,239	1,148,941		1,148,941	(2,763,075)	0	0	0	568,775		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / .9279	0	0	154,942	1,702,898		1,702,898	(2,816,888)	0	0	0	568,996		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / .9537	0	0	156,852	1,731,054		1,731,054	(2,820,894)	0	0	0	569,144		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / .2144	0	0	165,027	2,000,701		2,000,701	(2,843,227)	0	0	0	569,550		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .2413	0	0	167,401	2,191,626		2,191,626	(2,859,028)	0	0	0	569,955		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / .2589	0	0	164,657	2,041,113		2,041,113	(2,846,641)	0	0	0	570,213		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .299	0	0	171,049	2,400,463		2,400,463	(2,880,389)	0	0	0	570,471		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .3166	0	0	103,908	1,627,142		1,627,142	(1,743,533)	0	0	0	342,349		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .315	0	0	176,612	2,897,800		2,897,800	(2,921,202)	0	0	0	570,728		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .315	0	0	175,165	2,814,994		2,814,994	(2,911,820)	0	0	0	570,802		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / .5064	0	0	169,987	2,830,918		2,830,918	(2,916,435)	0	0	0	571,096		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / .6101	0	0	200,847	3,068,547		3,068,547	(3,466,527)	0	0	0	686,374		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / .8029	0	0	171,795	2,919,920		2,919,920	(2,928,671)	0	0	0	572,125		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / .934	0	0	102,404	1,640,820		1,640,820	(1,751,513)	0	0	0	343,495		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / .9656	0	0	173,944	2,782,110		2,782,110	(2,925,356)	0	0	0	572,675		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .2391	0	0	204,712	2,555,937		2,555,937	(3,547,202)	0	0	0	711,026		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .2577	0	0	198,650	2,327,551		2,327,551	(3,485,357)	0	0	0	702,255		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .299	0	0	202,173	2,493,726		2,493,726	(3,553,736)	0	0	0	713,912		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .3089	0	0	443,568	5,204,571		5,204,571	(7,868,817)	0	0	0	1,586,620		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .3027	0	0	259,364	2,817,698		2,817,698	(4,644,872)	0	0	0	941,470		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / .339	0	0	194,188	2,423,313		2,423,313	(3,427,463)	0	0	0	689,100		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .3624	0	0	452,533	6,324,219		6,324,219	(7,876,619)	0	0	0	1,568,951		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / .3949	0	0	270,796	3,816,784		3,816,784	(4,728,137)	0	0	0	942,070		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .5064	0	0	136,164	2,305,319		2,305,319	(2,346,735)	0	0	0	459,605		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / .481	0	0	382,619	6,568,289		6,568,289	(6,465,795)	0	0	0	1,264,396		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / .4639	0	0	90,086	16,899		16,899	(364,808)	0	0	0	107,012		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / .4879	0	0	265,601	4,804,126		4,804,126	(4,437,335)	0	0	0	862,252		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / .5079	0	0	495,518	9,774,718		9,774,718	(8,078,697)	0	0	0	1,552,646		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .5831	0	0	473,238	9,002,484		9,002,484	(7,791,876)	0	0	0	1,504,915		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .5831	0	0	527,623	10,626,932		10,626,932	(8,555,962)	0	0	0	1,638,482		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / .745	0	0	397,007	7,927,537		7,927,537	(6,564,299)	0	0	0	1,259,177		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 1.7696	0	0	55,968	89,280		89,280	(232,805)	0	0	0	55,595		SD (Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 1.7696	0	0	37,312	59,520		59,520	(155,203)	0	0	0	37,063		SD (Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 1.7696	0	0	36,325	57,945		57,945	(151,097)	0	0	0	36,083		SD (Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 1.7696	0	0	28,604	45,629		45,629	(118,982)	0	0	0	28,414		SD (Asset Cashflow)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / .5079	0	0	253,192	4,487,646		4,487,646	(4,245,172)	0	0	0	827,973		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / .5079	0	0	302,424	5,360,243		5,360,243	(5,070,622)	0	0	0	988,967		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / .5079	0	0	210,993	3,739,705		3,739,705	(3,537,643)	0	0	0	689,977		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / .9829	0	0	4,544,818	95,169,088		95,169,088	(75,082,395)	0	0	0	14,323,406		SD (Asset Cashflow)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2015	10/01/2022	0	300,000,000	.2144 / 1.748	0	0	(1,152,303)	(636,207)		(636,207)	2,287,879	0	0	0	1,063,508		PD (Duration)

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Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / .2144	0	0	116,886	703,069		703,069	(2,410,370)	0	0	0	484,823		LD (Liability Cashflow)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / .2144	(1,373,955)	0	527,361	2,800,911		2,800,911	(9,814,873)	0	9,779	0	2,037,729		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / .2144	(3,345,905)	0	1,924,978	11,410,701		11,410,701	(35,575,463)	0	23,820	0	7,357,983		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / .523	(1,934,088)	0	267,354	549,264		549,264	(5,304,742)	0	1,909	0	1,122,758		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / .315	(761,886)	0	408,027	323,844		323,844	(5,838,133)	0	8,512	0	1,221,035		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / .5079	(487,761)	0	205,291	113,369		113,369	(3,063,998)	0	3,998	0	645,331		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / .5831	(3,338,612)	0	486,981	(1,176,639)		(1,176,639)	(7,485,846)	0	23,969	0	1,595,525		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / .523	(1,539,272)	0	382,563	(258,444)		(258,444)	(5,649,910)	0	12,501	0	1,195,853		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / .4796	(804,042)	0	395,210	207,684		207,684	(5,681,254)	0	7,027	0	1,194,272		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / .481	(518,359)	0	400,253	392,007		392,007	(5,692,792)	0	7,251	0	1,194,114		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / .826	1,752,512	0	88,644	991,832		991,832	(725,824)	0	(10,392)	0	136,537		LD (Liability Cashflow)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / .2313	(789,141)	0	407,932	(71,725)		(71,725)	(1,613,427)	0	26,225	0	506,012		LD (Liability Cashflow)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / 1.006	(229,163)	0	524,237	174,272		174,272	(1,543,422)	0	7,448	0	541,266		LD (Liability Cashflow)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / .2144	(842,548)	0	326,989	83,467		83,467	(4,654,710)	0	10,944	0	972,360		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 111975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	3089 / 1.8363	0	0	(1,292,025)	8,576,567		8,576,567	15,492,376	0	0	0	3,183,802		SD (Asset Cashflow)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / .2361	72,983,050	0	2,556,639	35,121,833		35,121,833	(27,443,116)	0	(975,201)	0	5,263,059		LD (Liability Cashflow)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / .315	27,201,488	0	1,045,029	12,461,027		12,461,027	(12,575,704)	0	(346,469)	0	2,459,658		LD (Liability Cashflow)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/01/2022	0	300,000,000	1.748 / .2144	7,292,686	0	1,152,303	636,207		636,207	(1,998,672)	0	(289,207)	0	1,063,508		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / .2361	13,799,082	0	464,389	5,637,000		5,637,000	(2,616,674)	0	(280,017)	0	501,181		LD (Liability Cashflow)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / .2313	21,265,717	0	762,136	8,372,387		8,372,387	(4,908,555)	0	(419,626)	0	957,844		LD (Liability Cashflow)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / .9537	26,185,668	0	601,770	17,305,192		17,305,192	(7,045,173)	0	(237,487)	0	1,229,723		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / .9164	149,888,499	0	3,442,749	99,495,909		99,495,909	(42,888,520)	0	(1,321,401)	0	7,570,114		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / .8029	55,211,323	0	2,678,949	24,522,406		24,522,406	(49,386,942)	0	(437,401)	0	10,175,947		LD (Liability Cashflow)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2026	0	165,000,000	2413 / 1.6449	0	0	(588,264)	5,693,418		5,693,418	7,945,405	0	0	0	1,659,950		SD (Asset Cashflow)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	18,000,000	2.204 / .5079	0	0	85,967	(488,526)		(488,526)	(2,082,378)	0	0	0	442,436		SD (Asset Cashflow)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	2313 / 1.7755	0	0	(388,735)	10,828,520		10,828,520	10,891,514	0	0	0	2,463,306		PD (Duration)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2023	0	300,000,000	2313 / 1.1295	0	0	(681,704)	3,880,029		3,880,029	5,543,613	0	0	0	1,691,416		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	2313 / 1.6763	0	0	(291,138)	7,132,008		7,132,008	6,860,853	0	0	0	1,511,106		SD (Asset Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	1.6738 / .2313	0	0	290,638	(7,156,454)		(7,156,454)	(6,858,933)	0	0	0	1,511,106		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	02/24/2040	0	150,000,000	4.583 / .4879	81,490,684	0	1,607,279	48,003,310		48,003,310	(19,043,768)	0	46,555	0	3,172,939		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / .8029	40,051,523	0	789,323	23,479,859		23,479,859	(9,804,788)	0	322,091	0	1,588,731		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	2091 / 1.761	(701,489)	0	(466,574)	9,455,518		9,455,518	10,382,513	0	7,523	0	2,266,018		LD (Liability Cashflow)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2016	11/15/2041	0	130,000,000	.5064 / 1.739	0	0	(457,530)	13,512,488		13,512,488	12,957,753	0	0	0	2,879,409		PD (Duration)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	.5064 / 1.7545	0	0	(462,568)	13,191,270		13,191,270	12,985,237	0	0	0	2,879,409		PD (Duration)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2016	11/15/2041	0	156,700,000	.5064 / 1.7135	0	0	(541,510)	16,924,736		16,924,736	15,564,572	0	0	0	3,470,795		PD (Duration)
Interest Rate Swap - 114541CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	.5064 / 1.7036	0	0	(537,289)	17,161,080		17,161,080	15,533,493	0	0	0	3,468,580		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	.5064 / 1.7046	0	0	(538,024)	17,147,058		17,147,058	15,545,549	0	0	0	3,470,795		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	.5064 / 1.878	0	0	(425,366)	9,067,732		9,067,732	11,230,956	0	0	0	2,451,893		PD (Duration)
Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	03/12/2040	0	75,000,000	4.531 / .8029	39,443,644	0	789,323	23,479,859		23,479,859	(9,111,434)	0	(371,263)	0	1,588,731		PD (Duration)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / .5079	76,749,772	0	1,524,425	45,408,710		45,408,710	(18,053,677)	0	(689,588)	0	3,173,415		PD (Duration)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.9219 / .2391	0	0	383,591	(6,703,990)		(6,703,990)	(9,647,873)	0	0	0	2,229,463		LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	.2391 / 1.9219	0	0	(383,591)	6,703,990		6,703,990	9,647,873	0	0	0	2,229,463		PD (Duration)

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Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	9,000,000	2.11 / .3166	0	0	41,785	(403,725)		(403,725)	(1,037,411)	0	0	0	223,129		SD (Asset Cashflow)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	33,000,000	.5079 / 2.4413	0	0	(177,168)	(163,496)		(163,496)	3,107,157	0	0	0	631,728		SD (Asset Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	.5079 / 2.4413	0	0	(161,062)	(148,633)		(148,633)	2,824,688	0	0	0	574,298		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	.5043 / 2.246	0	0	(711,371)	1,556,967		1,556,967	7,664,320	0	0	0	1,567,081		SD (Asset Cashflow)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / .5043	0	0	1,077,672	(2,391,415)		(2,391,415)	(11,626,101)	0	0	0	2,377,640		SD (Asset Cashflow)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	.5043 / 2.246	0	0	(1,079,322)	2,362,295		2,362,295	11,628,623	0	0	0	2,377,640		SD (Asset Cashflow)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	.826 / 2.704	0	0	(744,852)	(6,260,909)		(6,260,909)	14,143,102	0	0	0	2,774,535		LD (Liability Cashflow)
Interest Rate Swap - 116147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	.2313 / 2.048	0	0	(1,599,260)	(872,920)		(872,920)	4,509,214	0	0	0	1,539,795		LD (Liability Cashflow)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	165,000,000	2.4754 / .2313	0	0	931,168	1,440,416		1,440,416	(15,739,420)	0	0	0	3,171,359		SD (Asset Cashflow)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2027	0	115,000,000	.2313 / 2.2595	0	0	(586,910)	1,225,210		1,225,210	6,206,979	0	0	0	1,256,725		SD (Asset Cashflow)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / .2313	0	0	839,239	(1,091,610)		(1,091,610)	(5,224,707)	0	0	0	1,199,698		SD (Asset Cashflow)
Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	.4639 / 2.476	0	0	(131,323)	(38,950)		(38,950)	1,439,122	0	0	0	291,359		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	.4639 / 2.6855	0	0	(179,867)	(1,071,558)		(1,071,558)	2,927,764	0	0	0	578,914		PD (Duration)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	2.474 / .4639	0	0	131,203	36,311		36,311	(1,438,910)	0	0	0	291,359		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / .4639	0	0	179,492	1,052,541		1,052,541	(2,926,256)	0	0	0	578,914		LD (Liability Cashflow)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	.248 / 2.527	0	0	(287,984)	(1,814,341)		(1,814,341)	6,188,066	0	0	0	1,251,276		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	.254 / 2.467	0	0	(979,502)	(4,324,625)		(4,324,625)	21,471,155	0	0	0	4,379,702		PD (Duration)
Interest Rate Swap - 117444CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	.2551 / 2.4815	0	0	(563,570)	(2,752,300)		(2,752,300)	12,294,900	0	0	0	2,502,821		PD (Duration)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	.5064 / 2.491	0	0	(674,933)	(1,390,877)		(1,390,877)	12,080,472	0	0	0	2,430,572		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	.3106 / 2.577	0	0	(727,806)	(5,772,566)		(5,772,566)	15,590,646	0	0	0	3,130,875		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	.3949 / 2.589	0	0	(982,476)	(4,037,148)		(4,037,148)	16,585,995	0	0	0	3,304,696		PD (Duration)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	.5064 / 2.5915	0	0	(1,073,635)	(4,566,534)		(4,566,534)	18,557,443	0	0	0	3,694,469		PD (Duration)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	.4687 / 2.5375	0	0	(836,667)	(2,738,432)		(2,738,432)	15,082,750	0	0	0	3,012,072		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	.8847 / 1.934	0	0	(721,498)	2,335,468		2,335,468	6,166,003	0	0	0	1,337,849		LD (Liability Cashflow)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / .8847	0	0	721,498	(2,335,468)		(2,335,468)	(6,166,003)	0	0	0	1,337,849		SD (Asset Cashflow)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	.9829 / 2.4711	0	0	(973,837)	(4,559,892)		(4,559,892)	21,597,762	0	0	0	4,396,352		PD (Duration)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / .9829	0	0	972,874	4,484,952		4,484,952	(21,590,764)	0	0	0	4,396,352		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	.9829 / 2.039	0	0	(381,185)	942,191		942,191	2,979,245	0	0	0	636,738		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / .9829	0	0	380,548	(947,752)		(947,752)	(2,978,516)	0	0	0	636,738		SD (Asset Cashflow)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	.248 / 2.578	0	0	(588,719)	(3,389,344)		(3,389,344)	11,549,039	0	0	0	2,307,654		LD (Liability Cashflow)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.903 / .2551	0	0	1,361,571	871,807		871,807	(1,948,444)	0	0	0	899,569		PD (Duration)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	.2551 / 1.904	0	0	(1,362,384)	(872,797)		(872,797)	1,949,258	0	0	0	899,569		PD (Duration)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / .2551	0	0	581,945	4,269,027		4,269,027	(12,486,754)	0	0	0	2,515,276		PD (Duration)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	.2551 / 2.556	0	0	(582,195)	(4,288,524)		(4,288,524)	12,488,577	0	0	0	2,515,276		PD (Duration)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	.4881 / 2.41	0	0	(786,326)	(140,565)		(140,565)	11,819,279	0	0	0	2,416,551		LD (Liability Cashflow)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	.4881 / 2.4915	0	0	(1,334,250)	(2,790,115)		(2,790,115)	23,892,952	0	0	0	4,804,393		SD (Asset Cashflow)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / .4881	0	0	1,333,332	2,742,235		2,742,235	(23,889,126)	0	0	0	4,804,393		LD (Liability Cashflow)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / .6101	0	0	631,551	(1,303,254)		(1,303,254)	(11,971,282)	0	0	0	2,455,715		SD (Asset Cashflow)
Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	.6101 / 2.325	0	0	(632,176)	1,270,582		1,270,582	11,973,895	0	0	0	2,455,715		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	.9279 / 2.3325	0	0	(380,920)	459,341		459,341	5,616,126	0	0	0	1,153,864		LD (Liability Cashflow)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	0	210,000,000	2.1547 / .216	0	0	1,020,424	(2,155,112)		(2,155,112)	(8,061,244)	0	0	0	1,665,543		SD (Asset Cashflow)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / .2444	0	0	532,732	(473,371)		(473,371)	(6,276,172)	0	0	0	1,278,177		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 119889CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	.2444 / 2.36	0	0	(532,982)	467,318		467,318	6,276,646	0	0	0	1,278,177		LD (Liability Cashflow)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2017	10/26/2027	0	45,000,000	.2671 / 2.4175	0	0	(246,361)	97,037		97,037	2,625,676	0	0	0	531,014		SD (Asset Cashflow)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / .299	0	0	153,924	1,612,231		1,612,231	(3,080,935)	0	0	0	606,999		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	.299 / 2.71	0	0	(154,237)	(1,635,308)		(1,635,308)	3,083,038	0	0	0	606,999		LD (Liability Cashflow)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	0	100,190,000	2.346 / .3027	0	0	526,656	(593,011)		(593,011)	(5,823,643)	0	0	0	1,184,553		SD (Asset Cashflow)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / .5221	0	0	292,808	2,057,469		2,057,469	(5,709,229)	0	0	0	1,136,811		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	.5221 / 2.63	0	0	(292,933)	(2,065,782)		(2,065,782)	5,709,953	0	0	0	1,136,811		LD (Liability Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / .5221	0	0	544,617	236,309		236,309	(6,340,770)	0	0	0	1,292,035		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	.5221 / 2.466	0	0	(544,867)	(242,484)		(242,484)	6,341,251	0	0	0	1,292,035		LD (Liability Cashflow)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / .2413	0	0	295,899	358,629		358,629	(3,012,099)	0	0	0	601,856		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2035	0	50,000,000	.299 / 2.784	0	0	(317,724)	(2,117,486)		(2,117,486)	4,523,521	0	0	0	895,497		LD (Liability Cashflow)
Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	0	100,000,000	2.915 / .315	0	0	667,536	11,618,336		11,618,336	(13,271,877)	0	0	0	2,542,251		SD (Asset Cashflow)
Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2046	0	130,000,000	.9656 / 2.996	0	0	(891,508)	(15,636,567)		(15,636,567)	16,828,500	0	0	0	3,183,623		LD (Liability Cashflow)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	04/16/2043	0	40,000,000	2.9686 / .2413	0	0	274,980	3,962,162		3,962,162	(4,824,202)	0	0	0	917,453		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	.4687 / 3.122	0	0	(351,952)	(1,938,531)		(1,938,531)	3,206,116	0	0	0	618,922		LD (Liability Cashflow)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / .4687	0	0	351,452	1,927,129		1,927,129	(3,205,211)	0	0	0	618,922		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.9775 / .5831	0	0	167,839	774,755		774,755	(1,588,572)	0	0	0	310,748		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	.5831 / 2.9825	0	0	(168,151)	(781,935)		(781,935)	1,589,141	0	0	0	310,748		LD (Liability Cashflow)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / .2589	0	0	1,042,363	6,727,936		6,727,936	(11,133,247)	0	0	0	2,162,268		LD (Liability Cashflow)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2038	0	40,000,000	3.045 / .5079	0	0	268,374	3,577,756		3,577,756	(4,272,919)	0	0	0	810,350		SD (Asset Cashflow)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	0	50,000,000	.8029 / 2.9998	0	0	(335,079)	(397,089)		(397,089)	503,667	0	0	0	168,505		PD (Duration)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	.9537 / 3.166	0	0	(252,756)	(1,524,375)		(1,524,375)	2,326,571	0	0	0	445,518		LD (Liability Cashflow)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / .9537	0	0	252,231	1,511,756		1,511,756	(2,325,582)	0	0	0	445,518		PD (Duration)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / .2313	0	0	228,392	1,501,531		1,501,531	(2,010,752)	0	0	0	383,138		PD (Duration)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	.2313 / 3.2695	0	0	(228,692)	(1,508,785)		(1,508,785)	2,011,320	0	0	0	383,138		LD (Liability Cashflow)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	96,000,000	3.219 / .2577	0	0	719,275	4,574,722		4,574,722	(6,425,279)	0	0	0	1,230,075		SD (Asset Cashflow)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / .315	0	0	222,761	665,558		665,558	(1,524,571)	0	0	0	284,584		PD (Duration)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	.315 / 3.216	0	0	(222,836)	(666,591)		(666,591)	1,524,672	0	0	0	284,584		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	2144 / 2.1063	0	0	(210,307)	26,384		26,384	923,719	0	0	0	248,470		SD (Asset Cashflow)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	2144 / 2.1875	0	0	(150,169)	360,818		360,818	1,313,861	0	0	0	263,390		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	5079 / 2.94	0	0	(112,472)	(177,352)		(177,352)	353,207	0	0	0	91,810		PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	0	25,000,000	5079 / 2.905	0	0	(163,213)	(97,598)		(97,598)	173,543	0	0	0	51,031		PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	0	36,000,000	5079 / 2.9088	0	0	(235,364)	(140,762)		(140,762)	250,239	0	0	0	73,485		PD (Duration)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	0	19,000,000	5079 / 2.9775	0	0	(127,485)	(232,640)		(232,640)	883,316	0	0	0	169,054		PD (Duration)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	2144 / 2.624	0	0	(60,311)	(68,424)		(68,424)	141,253	0	0	0	43,533		PD (Duration)
Interest Rate Swap - 126468PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2019	01/22/2023	0	61,000,000	2589 / 2.657	0	0	(370,807)	(443,570)		(443,570)	908,350	0	0	0	274,354		PD (Duration)
Interest Rate Swap - 126622PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2019	02/04/2023	0	17,000,000	3106 / 2.563	0	0	(98,387)	(110,302)		(110,302)	257,309	0	0	0	78,093		PD (Duration)
Interest Rate Swap - 126655CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2019	02/05/2026	0	650,000,000	315 / 2.95	(1,641,250)	0	(4,398,952)	(9,384,542)		(9,384,542)	33,433,751	0	60,850	0	6,374,288		PD (Duration)
Interest Rate Swap - 127054PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2019	03/04/2023	0	9,000,000	5221 / 2.574	0	0	(51,468)	(64,979)		(64,979)	142,227	0	0	0	43,336		PD (Duration)
Interest Rate Swap - 127484CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2019	04/04/2022	0	8,000,000	2144 / 2.3625	0	0	(43,019)	(1,429)		(1,429)	43,001	0	0	0	4,148		PD (Duration)
Interest Rate Swap - 127774CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2019	04/25/2024	0	50,000,000	2577 / 2.404	0	0	(272,747)	98,879		98,879	1,684,447	0	0	0	359,444		PD (Duration)
Interest Rate Swap - 127834PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	134,000,000	3089 / 2.3215	0	0	(695,271)	(239,345)		(239,345)	697,816	0	0	0	199,554		PD (Duration)

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

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Interest Rate Swap - 127842PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2022	0	17,000,000	3089 / 2.3375	0	0	(88,886)	(30,606)		(30,606)	89,209	0	0	0	25,317		PD (Duration)
Interest Rate Swap - 127843PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2019	05/02/2023	0	18,000,000	3089 / 2.3305	0	0	(93,800)	(67,677)		(67,677)	325,624	0	0	0	93,907		PD (Duration)
Interest Rate Swap - 127858CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2024	0	50,000,000	3027 / 2.3246	0	0	(260,153)	184,744		184,744	1,685,707	0	0	0	361,542		PD (Duration)
Interest Rate Swap - 127860CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	2.5565 / .3027	0	0	433,711	940,044		940,044	(5,609,149)	0	0	0	1,130,698		PD (Duration)
Interest Rate Swap - 127861CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2019	05/03/2031	0	75,000,000	3027 / 2.5595	0	0	(434,274)	(958,515)		(958,515)	5,610,539	0	0	0	1,130,698		LD (Liability Cashflow)
Interest Rate Swap - 127919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2019	05/15/2024	0	50,000,000	5064 / 2.212	0	0	(235,098)	307,532		307,532	1,687,910	0	0	0	364,319		PD (Duration)
Interest Rate Swap - 128114CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2019	05/24/2024	0	100,000,000	4879 / 2.2066	0	0	(477,420)	624,093		624,093	3,387,291	0	0	0	732,777		PD (Duration)
Interest Rate Swap - 128184CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2019	05/30/2029	0	86,000,000	5079 / 2.258	0	0	(422,347)	913,802		913,802	5,558,725	0	0	0	1,150,921		LD (Liability Cashflow)
Interest Rate Swap - 128244PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2022	0	79,000,000	5221 / 1.9376	0	0	(326,086)	(200,144)		(200,144)	361,055	0	0	0	166,379		PD (Duration)
Interest Rate Swap - 128247PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2019	06/04/2023	0	58,000,000	5221 / 1.9266	0	0	(237,810)	74,132		74,132	1,061,951	0	0	0	314,676		PD (Duration)
Interest Rate Swap - 128313CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2019	06/10/2022	0	18,500,000	703 / 1.846	0	0	(70,423)	(40,027)		(40,027)	86,649	0	0	0	40,695		PD (Duration)
Interest Rate Swap - 128508CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/24/2026	0	500,000,000	9537 / 2.1325	0	0	(2,318,919)	8,037,946		8,037,946	25,484,555	0	0	0	5,142,460		PD (Duration)
Interest Rate Swap - 128529CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2019	06/26/2026	0	575,000,000	9656 / 2.043	0	0	(2,573,272)	11,319,564		11,319,564	29,133,155	0	0	0	5,917,585		PD (Duration)
Interest Rate Swap - 128689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	07/11/2022	0	25,000,000	2361 / 1.8695	0	0	(102,884)	(61,770)		(61,770)	143,056	0	0	0	66,093		PD (Duration)

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Interest Rate Swap - 129079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2029	0	75,000,000	3089 / 1.9692	0	0	(323,088)	2,293,968		2,293,968	4,818,398	0	0	0	1,015,877		PD (Duration)
Interest Rate Swap - 129094PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2022	0	48,000,000	3089 / 1.801	0	0	(186,592)	(114,705)		(114,705)	288,386	0	0	0	139,677		PD (Duration)
Interest Rate Swap - 129096PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2019	08/02/2023	0	36,000,000	3089 / 1.783	0	0	(138,324)	198,647		198,647	761,438	0	0	0	208,265		PD (Duration)
Interest Rate Swap - 129320CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2019	08/16/2022	0	20,000,000	4586 / 1.5095	0	0	(60,304)	(29,515)		(29,515)	110,194	0	0	0	61,347		PD (Duration)
Interest Rate Swap - 129494CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2019	08/22/2022	0	21,000,000	4796 / 1.43	0	0	(59,602)	(26,412)		(26,412)	112,487	0	0	0	65,780		PD (Duration)
Interest Rate Swap - 129525CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	250,000,000	5079 / 1.85	0	0	(946,958)	4,025,029		4,025,029	8,927,896	0	0	0	1,939,959		LD (Liability Cashflow)
Interest Rate Swap - 129526CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2019	08/28/2024	0	150,000,000	5079 / 1.8	0	0	(549,841)	2,590,782		2,590,782	5,335,316	0	0	0	1,163,975		PD (Duration)
Interest Rate Swap - 129657CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2022	0	23,000,000	6429 / 1.438	0	0	(64,752)	(27,020)		(27,020)	132,627	0	0	0	76,357		PD (Duration)
Interest Rate Swap - 129665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2019	09/09/2027	0	130,000,000	1.3966 / .6429	0	0	352,536	(7,038,270)		(7,038,270)	(6,910,451)	0	0	0	1,516,167		LD (Liability Cashflow)
Interest Rate Swap - 129867CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2019	09/20/2022	0	12,100,000	9279 / 1.616	0	0	(39,781)	(18,031)		(18,031)	83,835	0	0	0	41,496		PD (Duration)
Interest Rate Swap - 129889CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2019	09/24/2023	0	300,000,000	1.568 / .9537	0	0	967,976	(3,260,735)		(3,260,735)	(6,990,412)	0	0	0	1,825,558		LD (Liability Cashflow)
Interest Rate Swap - 130068CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2019	10/02/2024	0	125,000,000	2144 / 1.7	0	0	(465,134)	2,652,875		2,652,875	4,611,330	0	0	0	989,274		PD (Duration)
Interest Rate Swap - 130079CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2019	10/03/2022	0	13,000,000	2144 / 1.502	0	0	(41,939)	(12,833)		(12,833)	89,820	0	0	0	46,331		PD (Duration)
Interest Rate Swap - 130437CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	1.897 / .2589	0	0	209,079	(4,270,434)		(4,270,434)	(5,573,870)	0	0	0	1,239,065		PD (Duration)

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Interest Rate Swap - 130438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2046	0	50,000,000	.2589 / 1.899	0	0	(209,329)	4,251,383		4,251,383	5,575,632	0	0	0	1,239,065		LD (Liability Cashflow)
Interest Rate Swap - 130439CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	1.708 / .2589	0	0	185,454	(2,467,278)		(2,467,278)	(3,191,209)	0	0	0	687,592		PD (Duration)
Interest Rate Swap - 130440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2019	10/24/2029	0	50,000,000	.2589 / 1.71	0	0	(185,704)	2,460,345		2,460,345	3,191,738	0	0	0	687,592		LD (Liability Cashflow)
Interest Rate Swap - 130534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	.299 / 1.776	0	0	(191,724)	2,233,187		2,233,187	3,212,670	0	0	0	688,324		LD (Liability Cashflow)
Interest Rate Swap - 130535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	.299 / 1.966	0	0	(215,474)	3,605,062		3,605,062	5,636,936	0	0	0	1,239,472		LD (Liability Cashflow)
Interest Rate Swap - 130536CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2046	0	50,000,000	1.964 / .299	0	0	215,224	(3,624,131)		(3,624,131)	(5,635,173)	0	0	0	1,239,472		PD (Duration)
Interest Rate Swap - 130537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2019	10/30/2029	0	50,000,000	1.774 / .299	0	0	191,474	(2,240,138)		(2,240,138)	(3,212,140)	0	0	0	688,324		PD (Duration)
Interest Rate Swap - 130630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2019	11/04/2026	0	350,000,000	1.516 / .3106	0	0	1,109,481	(15,033,410)		(15,033,410)	(17,558,032)	0	0	0	3,750,918		SD (Asset Cashflow)
Interest Rate Swap - 130652PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2019	11/05/2022	0	2,800,000	.315 / 1.545	0	0	(9,114)	(1,133)		(1,133)	23,853	0	0	0	10,815		PD (Duration)
Interest Rate Swap - 130768PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	.4881 / 1.9188	0	0	(429,516)	7,901,670		7,901,670	12,005,255	0	0	0	2,812,275		PD (Duration)
Interest Rate Swap - 130769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2019	11/18/2049	0	107,000,000	1.9172 / .4881	0	0	429,088	(7,936,295)		(7,936,295)	(12,001,967)	0	0	0	2,812,275		LD (Liability Cashflow)
Interest Rate Swap - 131022CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2019	11/27/2024	0	250,000,000	.5079 / 1.59	0	0	(810,152)	6,303,508		6,303,508	9,432,775	0	0	0	2,037,122		LD (Liability Cashflow)
Interest Rate Swap - 131069CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2019	12/03/2024	0	125,000,000	.5109 / 1.75	0	0	(458,447)	2,633,091		2,633,091	4,774,446	0	0	0	1,022,163		PD (Duration)
Interest Rate Swap - 131521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2019	12/20/2029	0	200,000,000	2.29 / .9279	0	0	994,538	(1,846,619)		(1,846,619)	(13,548,833)	0	0	0	2,778,566		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 131551PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2019	12/23/2022	0	25,330,000	.9576 / 1.68	0	0	(88,012)	1,977		1,977	286,545	0	0	0	108,098		PD (Duration)
Interest Rate Swap - 131961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2020	01/30/2023	0	84,000,000	.299 / 1.469	0	0	(257,626)	207,429		207,429	1,018,007	0	0	0	382,787		PD (Duration)
Interest Rate Swap - 131976CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2020	07/31/2022	0	100,000,000	.299 / 1.45	0	0	(301,948)	(126,888)		(126,888)	504,198	0	0	0	288,675		PD (Duration)
Interest Rate Swap - 132406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2020	02/21/2023	0	100,000,000	.4796 / 1.4125	0	0	(279,446)	338,024		338,024	1,256,048	0	0	0	471,642		PD (Duration)
Interest Rate Swap - 132417CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2020	08/24/2022	0	22,000,000	.4879 / 1.3725	0	0	(59,157)	(22,576)		(22,576)	115,391	0	0	0	69,383		PD (Duration)
Interest Rate Swap - 132490CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2020	02/27/2050	0	31,500,000	1.434 / .5079	0	0	87,285	(5,723,675)		(5,723,675)	(3,396,407)	0	0	0	832,010		SD (Asset Cashflow)
Interest Rate Swap - 132559CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2020	03/02/2023	0	6,000,000	.08 / .9025	0	0	(11,916)	39,579		39,579	68,634	0	0	0	28,807		PD (Duration)
Interest Rate Swap - 132641CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2020	03/06/2027	0	700,000,000	.5831 / 1.281	(955,500)	0	(1,730,615)	38,925,417		38,925,417	35,279,806	0	30,420	0	7,773,464		PD (Duration)
Interest Rate Swap - 132656CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2020	03/09/2023	0	37,500,000	.08 / .4	0	0	(27,363)	435,381		435,381	392,053	0	0	0	181,871		PD (Duration)
Interest Rate Swap - 133098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	1.04 / .9576	0	0	275,942	(27,048,264)		(27,048,264)	(12,386,719)	0	0	0	2,942,021		LD (Liability Cashflow)
Interest Rate Swap - 133100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2020	03/23/2038	0	147,200,000	.9865 / .9576	0	0	256,254	(28,107,846)		(28,107,846)	(12,301,274)	0	0	0	2,942,021		LD (Liability Cashflow)
Interest Rate Swap - 133364PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.216 / .85	0	0	(39,296)	7,184,017		7,184,017	2,269,025	0	0	0	651,042		PD (Duration)
Interest Rate Swap - 133368CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2020	04/06/2050	0	24,600,000	.85 / .216	0	0	39,296	(7,184,017)		(7,184,017)	(2,269,025)	0	0	0	651,042		LD (Liability Cashflow)
Interest Rate Swap - 133563PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.2313 / .823	0	0	(35,996)	5,407,749		5,407,749	1,962,955	0	0	0	507,298		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 133564CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.823 / .2313	0	0	35,996	(5,407,749)		(5,407,749)	(1,962,955)	0	0	0	507,298		LD (Liability Cashflow)
Interest Rate Swap - 133661PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.2313 / .9485	0	0	(138,363)	20,668,068		20,668,068	7,154,781	0	0	0	2,011,640		PD (Duration)
Interest Rate Swap - 133662CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	04/09/2050	0	76,000,000	.9485 / .2313	0	0	138,363	(20,668,068)		(20,668,068)	(7,154,781)	0	0	0	2,011,640		LD (Liability Cashflow)
Interest Rate Swap - 133826CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2020	04/16/2025	0	3,500,000	.07 / .29	0	0	(1,925)	213,587		213,587	131,423	0	0	0	30,527		PD (Duration)
Interest Rate Swap - 134069CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2020	05/01/2027	0	2,000,000	.06 / .27	0	0	(1,050)	189,166		189,166	96,364	0	0	0	22,552		PD (Duration)
Interest Rate Swap - 134103CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / .315	1,298,000	0	324,677	(20,248,855)		(20,248,855)	(11,892,011)	0	(8,839)	0	2,915,491		PD (Duration)
Interest Rate Swap - 134104CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.4255 / .315	1,298,000	0	324,677	(20,248,855)		(20,248,855)	(11,889,671)	0	(11,179)	0	2,915,491		PD (Duration)
Interest Rate Swap - 134105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	110,000,000	1.385 / .315	1,298,000	0	313,540	(21,189,801)		(21,189,801)	(11,800,534)	0	(8,897)	0	2,915,491		PD (Duration)
Interest Rate Swap - 134106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2020	05/06/2050	0	140,000,000	1.385 / .315	1,652,000	0	399,050	(26,968,837)		(26,968,837)	(15,018,861)	0	(11,323)	0	3,710,625		PD (Duration)
Interest Rate Swap - 134438CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2020	06/03/2023	0	5,000,000	.06 / .0138	0	0	578	109,843		109,843	68,372	0	0	0	27,096		PD (Duration)
Interest Rate Swap - 134896CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2020	06/29/2029	0	2,200,000	.1 / .375	0	0	(1,513)	264,145		264,145	124,565	0	0	0	29,607		PD (Duration)
Interest Rate Swap - 135261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2020	07/20/2050	0	25,000,000	.836 / .254	0	0	37,991	(7,742,869)		(7,742,869)	(2,409,457)	0	0	0	665,016		PD (Duration)
Interest Rate Swap - 135268CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2020	07/21/2023	0	6,000,000	.1 / .0075	0	0	1,388	151,221		151,221	93,904	0	0	0	34,290		PD (Duration)

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Interest Rate Swap - 135458LM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2020	08/03/2050	0	4,500,000	3027 / .79	0	0	(6,150)	1,438,553		1,438,553	429,354	0	0	0	119,782		PD (Duration)
Interest Rate Swap - 135459CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2020	08/03/2050	0	4,500,000	789 / .3027	0	0	6,138	(1,439,509)		(1,439,509)	(429,261)	0	0	0	119,782		PD (Duration)
Interest Rate Swap - 135498CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2020	08/05/2025	0	3,000,000	1 / .058	0	0	315	220,479		220,479	115,835	0	0	0	27,441		PD (Duration)
Interest Rate Swap - 135722CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2020	04/16/2023	0	35,000,000	07 / .041	0	0	2,538	625,650		625,650	401,154	0	0	0	178,724		PD (Duration)
Interest Rate Swap - 135866CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2020	08/21/2040	0	30,000,000	924 / .4796	0	0	47,196	(6,677,812)		(6,677,812)	(2,601,738)	0	0	0	643,250		SD (Asset Cashflow)
Interest Rate Swap - 135877CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2020	08/24/2030	0	1,600,000	09 / .425	0	0	(1,340)	212,610		212,610	97,346	0	0	0	23,183		PD (Duration)
Interest Rate Swap - 135962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	0	7,500,000	523 / 1.065	0	0	(14,491)	1,958,887		1,958,887	756,656	0	0	0	199,912		SD (Asset Cashflow)
Interest Rate Swap - 135963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2050	0	7,500,000	1.0638 / .523	0	0	14,467	(1,960,884)		(1,960,884)	(756,461)	0	0	0	199,912		SD (Asset Cashflow)
Interest Rate Swap - 135965CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	523 / 1.0063	0	0	(80,334)	9,467,769		9,467,769	3,947,336	0	0	0	965,650		SD (Asset Cashflow)
Interest Rate Swap - 135968CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2020	09/01/2040	0	45,000,000	1.005 / .523	0	0	80,194	(9,476,288)		(9,476,288)	(3,946,621)	0	0	0	965,650		SD (Asset Cashflow)
Interest Rate Swap - 136047CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/02/2020	09/04/2045	0	43,000,000	791 / .05	0	0	79,658	(9,715,991)		(9,715,991)	(3,896,089)	0	0	0	1,040,640		LD (Liability Cashflow)
Interest Rate Swap - 136320CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2020	09/18/2023	0	48,250,000	08 / .04	0	0	4,825	1,418,229		1,418,229	891,429	0	0	0	292,008		PD (Duration)
Interest Rate Swap - 136353PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2022	0	45,000,000	3106 / .186	0	0	6,977	139,292		139,292	89,698	0	0	0	131,982		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 136354PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2023	0	30,000,000	.3106 / .19	0	0	4,352	798,972		798,972	511,333	0	0	0	173,902		PD (Duration)
Interest Rate Swap - 136356PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2020	08/04/2024	0	10,000,000	.3106 / .215	0	0	826	532,091		532,091	307,073	0	0	0	76,552		PD (Duration)
Interest Rate Swap - 136440CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2020	09/28/2040	0	10,000,000	1.02 / .9656	0	0	19,178	(2,094,343)		(2,094,343)	(885,191)	0	0	0	215,011		SD (Asset Cashflow)
Interest Rate Swap - 136730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	.248 / 1.172	0	0	(28,466)	2,869,824		2,869,824	1,243,589	0	0	0	320,599		SD (Asset Cashflow)
Interest Rate Swap - 136731LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2020	10/19/2050	0	12,000,000	1.172 / .248	0	0	28,466	(2,869,824)		(2,869,824)	(1,243,589)	0	0	0	320,599		SD (Asset Cashflow)
Interest Rate Swap - 137193CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2030	0	25,000,000	.885 / .3027	0	0	40,102	(2,969,266)		(2,969,266)	(1,575,417)	0	0	0	366,389		SD (Asset Cashflow)
Interest Rate Swap - 137195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2020	11/03/2050	0	23,000,000	1.3 / .3027	0	0	60,756	(4,873,078)		(4,873,078)	(2,444,948)	0	0	0	614,916		SD (Asset Cashflow)
Interest Rate Swap - 137318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	12/31/2049	0	100,000,000	1.404 / 1.006	0	0	292,890	(18,810,075)		(18,810,075)	(10,763,076)	0	0	0	2,633,913		PD (Duration)
Interest Rate Swap - 137321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	09/30/2049	0	100,000,000	1.3995 / .9963	0	0	291,081	(18,865,515)		(18,865,515)	(10,716,184)	0	0	0	2,622,022		PD (Duration)
Interest Rate Swap - 137322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2020	03/31/2050	0	50,000,000	1.394 / 1.006	0	0	145,195	(9,543,991)		(9,543,991)	(5,387,907)	0	0	0	1,322,876		PD (Duration)
Interest Rate Swap - 137749PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2020	12/16/2023	0	12,500,000	.8847 / .2765	0	0	1,693	448,039		448,039	290,255	0	0	0	81,722		PD (Duration)
Interest Rate Swap - 137863CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	06/30/2050	0	50,000,000	1.425 / .9963	0	0	148,728	(9,234,215)		(9,234,215)	(5,436,949)	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 137864CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2020	09/30/2050	0	100,000,000	1.425 / .9963	0	0	297,456	(18,521,687)		(18,521,687)	(10,908,054)	0	0	0	2,669,270		PD (Duration)
Interest Rate Swap - 138221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2020	12/17/2045	0	8,000,000	1.3525 / .9164	0	0	20,401	(1,488,551)		(1,488,551)	(806,584)	0	0	0	194,781		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 138581CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2020	12/23/2030	0	200,000,000	9576 / .942	0	0	(325,922)	23,218,095		23,218,095	12,801,348	0	0	0	2,954,403		PD (Duration)
Interest Rate Swap - 138711CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2049	0	100,000,000	1.006 / 1.4225	0	0	(297,515)	18,390,419		18,390,419	10,763,450	0	0	0	2,622,022		PD (Duration)
Interest Rate Swap - 138714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	12/31/2049	0	100,000,000	1.006 / 1.422	0	0	(297,390)	18,433,201		18,433,201	10,799,519	0	0	0	2,633,913		PD (Duration)
Interest Rate Swap - 138718CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	03/31/2050	0	50,000,000	1.006 / 1.4235	0	0	(148,882)	9,233,265		9,233,265	5,418,057	0	0	0	1,322,876		PD (Duration)
Interest Rate Swap - 138721CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	06/30/2050	0	50,000,000	1.006 / 1.423	0	0	(148,820)	9,250,904		9,250,904	5,435,982	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 138725CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2020	09/30/2050	0	100,000,000	1.006 / 1.424	0	0	(297,890)	18,545,898		18,545,898	10,907,170	0	0	0	2,669,270		PD (Duration)
Interest Rate Swap - 139795CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2041	0	25,000,000	299 / 1.46	0	0	(77,126)	3,604,108		3,604,108	2,365,101	0	0	0	542,390		SD (Asset Cashflow)
Interest Rate Swap - 139797CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	0	25,000,000	299 / 1.06	0	0	(51,848)	2,689,263		2,689,263	1,620,971	0	0	0	371,398		SD (Asset Cashflow)
Interest Rate Swap - 139800CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2021	01/29/2031	0	80,000,000	299 / 1.06	0	0	(165,914)	8,605,643		8,605,643	5,187,106	0	0	0	1,188,475		SD (Asset Cashflow)
Interest Rate Swap - 139827LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	1.6 / .3166	0	0	33,678	(1,478,664)		(1,478,664)	(1,129,792)	0	0	0	268,496		PD (Duration)
Interest Rate Swap - 139828CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2021	02/01/2051	0	10,000,000	3166 / 1.6	0	0	(33,678)	1,478,664		1,478,664	1,129,792	0	0	0	268,496		PD (Duration)
Interest Rate Swap - 139930PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2025	0	123,000,000	3106 / .4045	0	0	(48,117)	7,382,366		7,382,366	4,444,737	0	0	0	1,037,162		PD (Duration)
Interest Rate Swap - 139931PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	58,000,000	3106 / .2664	0	0	(2,665)	2,286,401		2,286,401	1,443,605	0	0	0	393,812		PD (Duration)
Interest Rate Swap - 139932PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2023	0	22,000,000	3106 / .1925	0	0	3,054	295,027		295,027	200,186	0	0	0	101,062		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 139958CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2021	02/04/2024	0	45,000,000	.08 / .1366	0	0	(7,178)	1,717,045		1,717,045	1,100,907	0	0	0	305,544		PD (Duration)
Interest Rate Swap - 140534CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2021	02/29/2024	0	44,000,000	.07 / .216	0	0	(77,355)	1,751,179		1,751,179	1,184,728	0	0	0	304,576		PD (Duration)
Interest Rate Swap - 140600CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2021	03/01/2024	0	90,000,000	.08 / .297	0	0	(42,497)	3,316,433		3,316,433	2,313,212	0	0	0	623,434		PD (Duration)
Interest Rate Swap - 140616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	03/31/2050	0	50,000,000	1.938 / 1.006	0	0	213,195	(3,813,989)		(3,813,989)	(5,943,897)	0	0	0	1,322,876		PD (Duration)
Interest Rate Swap - 140618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	12/31/2048	0	100,000,000	1.95 / 1.006	0	0	429,390	(7,466,957)		(7,466,957)	(11,683,126)	0	0	0	2,586,020		PD (Duration)
Interest Rate Swap - 140621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2021	03/31/2049	0	100,000,000	1.936 / 1.006	0	0	425,890	(7,759,032)		(7,759,032)	(11,699,819)	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 140792CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2021	03/11/2051	0	12,000,000	2.01 / .745	0	0	50,465	(709,708)		(709,708)	(1,460,595)	0	0	0	322,810		SD (Asset Cashflow)
Interest Rate Swap - 140803CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2021	03/12/2046	0	118,000,000	1.674 / .05	0	0	453,537	(7,884,337)		(7,884,337)	(12,482,396)	0	0	0	2,887,321		LD (Liability Cashflow)
Interest Rate Swap - 140871CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	06/30/2049	0	100,000,000	2.076 / .9963	0	0	460,206	(4,835,088)		(4,835,088)	(12,023,276)	0	0	0	2,610,077		PD (Duration)
Interest Rate Swap - 140872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	06/30/2050	0	50,000,000	2.077 / .9963	0	0	230,228	(2,318,194)		(2,318,194)	(6,110,175)	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 140873CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2021	12/31/2050	0	100,000,000	2.0783 / 1.006	0	0	461,452	(4,495,471)		(4,495,471)	(12,322,097)	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 141011CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2021	03/18/2031	0	180,000,000	9481 / 1.65	0	0	(594,951)	11,044,832		11,044,832	12,418,036	0	0	0	2,694,753		LD (Liability Cashflow)
Interest Rate Swap - 141100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2021	03/22/2051	0	15,000,000	2.24 / .934	0	0	72,967	(145,254)		(145,254)	(1,904,327)	0	0	0	403,719		SD (Asset Cashflow)
Interest Rate Swap - 141141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	12/31/2048	0	100,000,000	1.006 / 2.144	0	0	(477,890)	3,517,148		3,517,148	12,059,930	0	0	0	2,586,020		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 141143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	03/31/2049	0	100,000,000	1.006 / 2.145	0	0	(478,140)	3,476,444		3,476,444	12,109,814	0	0	0	2,598,076		PD (Duration)
Interest Rate Swap - 141144CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	12/31/2050	0	100,000,000	1.006 / 2.148	0	0	(478,890)	2,995,423		2,995,423	12,469,069	0	0	0	2,680,951		PD (Duration)
Interest Rate Swap - 141146CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	03/31/2050	0	50,000,000	1.006 / 2.147	0	0	(239,320)	1,612,572		1,612,572	6,157,503	0	0	0	1,322,876		PD (Duration)
Interest Rate Swap - 141149CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	06/30/2049	0	100,000,000	.9963 / 2.146	0	0	(477,706)	3,390,169		3,390,169	12,162,064	0	0	0	2,610,077		PD (Duration)
Interest Rate Swap - 141150CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2021	06/30/2050	0	50,000,000	.9963 / 2.1475	0	0	(239,040)	1,570,372		1,570,372	6,182,970	0	0	0	1,328,768		PD (Duration)
Interest Rate Swap - 141336CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2021	04/12/2043	0	120,000,000	.2383 / 2.0815	0	0	(557,259)	6,068,311		6,068,311	12,903,652	0	0	0	2,751,656		LD (Liability Cashflow)
Interest Rate Swap - 141427CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2021	04/19/2043	0	90,000,000	.248 / 2	0	0	(399,797)	5,785,657		5,785,657	9,569,182	0	0	0	2,064,665		LD (Liability Cashflow)
Interest Rate Swap - 142209CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	.5043 / 2.025	0	0	(69,656)	882,584		882,584	1,953,958	0	0	0	432,089		SD (Asset Cashflow)
Interest Rate Swap - 142210LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2021	06/02/2051	0	16,000,000	2.025 / .5043	0	0	69,656	(882,584)		(882,584)	(1,953,958)	0	0	0	432,089		SD (Asset Cashflow)
Interest Rate Swap - 144416CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2021	05/06/2050	0	30,000,000	1.4255 / .315	0	0	88,548	(5,522,415)		(5,522,415)	(3,245,686)	0	0	0	795,134		PD (Duration)
Interest Rate Swap - 144567CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	07/30/2051	0	150,000,000	1.68 / .299	0	0	539,171	(19,589,209)		(19,589,209)	(17,318,371)	0	0	0	4,061,833		SD (Asset Cashflow)
Interest Rate Swap - 144589CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	0	350,000,000	.3089 / 1.078	0	0	(727,944)	28,045,783		28,045,783	19,543,997	0	0	0	4,405,939		SD (Asset Cashflow)
Interest Rate Swap - 144590CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	0	180,000,000	1.71 / .3089	0	0	658,771	(22,330,069)		(22,330,069)	(20,898,169)	0	0	0	4,874,870		SD (Asset Cashflow)
Interest Rate Swap - 144591CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2028	0	350,000,000	1.078 / .3089	0	0	727,944	(28,045,783)		(28,045,783)	(19,543,997)	0	0	0	4,405,939		SD (Asset Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 144592CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2051	0	180,000,000	.3089 / 1.71	0	0	(658,771)	22,330,069		22,330,069	20,898,169	0	0	0	4,874,870		SD (Asset Cashflow)
Interest Rate Swap - 144593CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	0	200,000,000	.3089 / 1.325	0	0	(539,467)	18,127,013		18,127,013	13,580,596	0	0	0	3,055,930		SD (Asset Cashflow)
Interest Rate Swap - 144594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/02/2031	0	200,000,000	1.325 / .3089	0	0	539,467	(18,127,013)		(18,127,013)	(13,580,596)	0	0	0	3,055,930		SD (Asset Cashflow)
Interest Rate Swap - 144788CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2021	08/13/2024	0	17,250,000	.05 / .379	0	0	(14,188)	758,070		758,070	529,834	0	0	0	132,732		PD (Duration)
Interest Rate Swap - 144977CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	08/23/2041	0	850,000	1.5735 / .4639	0	0	2,733	(109,724)		(109,724)	(82,300)	0	0	0	18,717		SD (Asset Cashflow)
Interest Rate Swap - 145034CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2021	02/28/2040	0	548,500,000	.05 / 1.36	0	0	(1,798,301)	59,956,734		59,956,734	50,316,883	0	0	0	11,605,864		PD (Duration)
Interest Rate Swap - 145035CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2021	08/30/2051	0	369,000,000	1.401 / .05	0	0	1,246,298	(46,307,643)		(46,307,643)	(40,948,449)	0	0	0	10,006,294		PD (Duration)
Interest Rate Swap - 145062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2021	01/17/2028	0	50,000,000	.2413 / 2.588	(4,894,168)	0	(443,522)	(364,041)		(364,041)	2,972,965	0	186,942	0	601,856		LD (Liability Cashflow)
Interest Rate Swap - 145066CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	06/30/2037	0	100,000,000	.9963 / 1.677	(2,546,677)	0	(360,456)	8,963,488		8,963,488	8,579,692	0	36,518	0	1,952,562		LD (Liability Cashflow)
Interest Rate Swap - 145072CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	02/15/2042	0	110,000,000	1.8768 / .5064	5,061,265	0	505,305	(9,089,883)		(9,089,883)	(11,256,349)	0	(52,986)	0	2,451,893		LD (Liability Cashflow)
Interest Rate Swap - 145081CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	05/15/2037	0	125,000,000	2.487 / .5064	17,914,784	0	673,683	1,326,661		1,326,661	(11,819,931)	0	(255,432)	0	2,430,572		LD (Liability Cashflow)
Interest Rate Swap - 145083CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	12/31/2032	0	50,000,000	1.006 / 1.609	(1,413,933)	0	(172,070)	3,623,988		3,623,988	3,617,564	0	29,291	0	819,680		LD (Liability Cashflow)
Interest Rate Swap - 145084CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	06/30/2033	0	50,000,000	.9963 / 1.616	(1,381,923)	0	(172,603)	3,742,207		3,742,207	3,689,738	0	27,371	0	838,525		LD (Liability Cashflow)
Interest Rate Swap - 145085CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2021	12/31/2036	0	100,000,000	1.006 / 1.66	(2,413,224)	0	(356,890)	8,930,346		8,930,346	8,419,976	0	35,808	0	1,920,286		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 145091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/19/2047	0	50,000,000	2.523 / .248	9,627,810	0	287,484	1,775,656		1,775,656	(6,108,296)	0	(76,167)	0	1,251,276		LD (Liability Cashflow)
Interest Rate Swap - 145094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/20/2047	0	175,000,000	2.465 / .254	31,443,600	0	978,627	4,256,908		4,256,908	(21,216,112)	0	(248,736)	0	4,379,702		LD (Liability Cashflow)
Interest Rate Swap - 145095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2047	0	100,000,000	2.4785 / .2551	18,260,448	0	562,820	2,694,258		2,694,258	(12,145,060)	0	(144,434)	0	2,502,821		LD (Liability Cashflow)
Interest Rate Swap - 145132CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	05/15/2037	0	190,000,000	2.5885 / .5064	29,102,448	0	1,072,210	4,493,328		4,493,328	(18,137,085)	0	(414,533)	0	3,694,469		LD (Liability Cashflow)
Interest Rate Swap - 145133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	12/02/2036	0	30,000,000	2.4948 / .5043	4,095,517	0	165,840	349,713		349,713	(2,777,918)	0	(60,411)	0	574,562		LD (Liability Cashflow)
Interest Rate Swap - 145134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	07/08/2023	0	300,000,000	1.1275 / .2313	5,229,567	0	1,234,558	(3,887,569)		(3,887,569)	(5,383,324)	0	(713,075)	0	1,691,416		LD (Liability Cashflow)
Interest Rate Swap - 145136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/30/2032	0	50,000,000	.9963 / 1.606	(1,458,930)	0	(171,353)	3,561,935		3,561,935	3,570,634	0	30,482	0	810,093		LD (Liability Cashflow)
Interest Rate Swap - 145138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	03/31/2037	0	100,000,000	1.006 / 1.663	(2,328,701)	0	(357,640)	9,024,139		9,024,139	8,497,775	0	32,666	0	1,936,492		LD (Liability Cashflow)
Interest Rate Swap - 145139CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	03/31/2033	0	50,000,000	1.006 / 1.613	(1,407,920)	0	(172,570)	3,684,512		3,684,512	3,656,431	0	27,998	0	829,156		LD (Liability Cashflow)
Interest Rate Swap - 145140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/30/2036	0	100,000,000	.9963 / 1.658	(2,371,715)	0	(355,706)	8,831,694		8,831,694	8,339,294	0	34,561	0	1,903,943		LD (Liability Cashflow)
Interest Rate Swap - 145147CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2021	09/09/2024	0	23,000,000	.05 / .3695	0	0	(18,371)	1,050,887		1,050,887	723,534	0	0	0	179,667		PD (Duration)
Interest Rate Swap - 145199CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2021	09/14/2041	0	225,000,000	.8029 / 1.685	0	0	(768,278)	25,195,592		25,195,592	22,201,925	0	0	0	4,962,041		SD (Asset Cashflow)
Interest Rate Swap - 145202PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2025	0	166,000,000	.5079 / .743	0	0	(179,584)	9,903,750		9,903,750	6,822,471	0	0	0	1,531,775		PD (Duration)
Interest Rate Swap - 145203PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2024	0	182,000,000	.5079 / .554	0	0	(112,809)	8,461,330		8,461,330	5,834,590	0	0	0	1,411,502		PD (Duration)

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Interest Rate Swap - 145204PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2023	0	34,000,000	.5079 / .3213	0	0	(1,734)	900,876		900,876	621,094	0	0	0	201,571		PD (Duration)
Interest Rate Swap - 145205PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2021	08/27/2022	0	125,000,000	.5079 / .1672	0	0	40,710	493,418		493,418	291,508	0	0	0	398,196		PD (Duration)
Interest Rate Swap - 147292CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2021	04/06/2028	0	260,000,000	.997 / .05	0	0	615,550	(17,319,997)		(17,319,997)	(14,148,462)	0	0	0	3,188,614		PD (Duration)
Interest Rate Swap - 147711CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2021	09/10/2041	0	125,000,000	.05 / 1.426	0	0	(430,000)	13,686,002		13,686,002	12,251,196	0	0	0	2,755,927		LD (Liability Cashflow)
Interest Rate Swap - 148422CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2021	06/30/2051	0	100,000,000	1.539 / .05	0	0	372,250	(9,247,475)		(9,247,475)	(11,101,036)	0	0	0	2,704,163		PD (Duration)
Interest Rate Swap - 148460CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2021	09/30/2051	0	100,000,000	1.495 / .05	0	0	361,250	(10,187,918)		(10,187,918)	(11,038,960)	0	0	0	2,715,695		PD (Duration)
Interest Rate Swap - 148530PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2025	0	26,000,000	.05 / .941	0	0	(57,915)	1,232,668		1,232,668	1,123,974	0	0	0	248,200		PD (Duration)
Interest Rate Swap - 148533PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2024	0	51,000,000	.05 / .79	0	0	(94,350)	1,992,339		1,992,339	1,781,542	0	0	0	414,731		PD (Duration)
Interest Rate Swap - 148534PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2023	0	50,000,000	.05 / .527	0	0	(59,625)	1,295,960		1,295,960	1,123,321	0	0	0	320,660		PD (Duration)
Interest Rate Swap - 148536PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2021	11/23/2022	0	16,000,000	.05 / .18	0	0	(5,200)	112,156		112,156	87,585	0	0	0	64,258		PD (Duration)
Interest Rate Swap - 148662PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2023	0	43,000,000	.05 / .558	0	0	(54,610)	1,114,484		1,114,484	983,887	0	0	0	278,011		PD (Duration)
Interest Rate Swap - 148663PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2025	0	238,000,000	.05 / .94	0	0	(529,550)	11,246,209		11,246,209	10,259,403	0	0	0	2,280,346		PD (Duration)
Interest Rate Swap - 148664PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2021	12/02/2024	0	54,000,000	.05 / .809	0	0	(102,465)	2,086,564		2,086,564	1,890,795	0	0	0	441,352		PD (Duration)
Interest Rate Swap - 149285CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	06/30/2051	0	100,000,000	.05 / 1.386	0	0	(334,000)	12,500,012		12,500,012	10,781,391	0	0	0	2,704,163		PD (Duration)

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 149287CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2021	09/30/2051	0	100,000,000	.05 / 1.385	0	0	(333,750)	12,540,197		12,540,197	10,806,751	0	0	0	2,715,695		PD (Duration)
Interest Rate Swap - 149931CM - Receive: Floating 90 Day Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2022	01/27/2025	0	21,000,000	2.2613 / 1.2039	0	0	39,474	557,319		557,319	557,319	0	0	0	176,406		PD (Duration)
Interest Rate Swap - 149963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2022	01/31/2042	0	80,000,000	1.724 / .3089	0	0	188,685	(4,987,237)		(4,987,237)	(4,987,237)	0	0	0	1,781,385		SD (Asset Cashflow)
Interest Rate Swap - 150149CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	06/20/2044	0	6,000,000	3.385 / .9279	0	1,553,623	30,440	1,070,489		1,070,489	(473,847)	0	(9,286)	0	141,416		PD (Duration)
Interest Rate Swap - 150153CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/06/2045	0	11,000,000	2.695 / .315	0	1,501,739	44,042	676,427		676,427	(816,784)	0	(8,528)	0	265,767		PD (Duration)
Interest Rate Swap - 150154CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/26/2025	0	16,000,000	2.06 / .5079	0	265,046	43,716	(265,632)		(265,632)	(520,359)	0	(10,319)	0	147,583		PD (Duration)
Interest Rate Swap - 150159CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/14/2026	0	14,000,000	2.0235 / .2384	0	219,330	41,744	(272,029)		(272,029)	(482,297)	0	(9,062)	0	136,233		PD (Duration)
Interest Rate Swap - 150160CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/22/2046	0	11,500,000	2.283 / .2589	0	668,427	38,879	(152,740)		(152,740)	(817,398)	0	(3,769)	0	280,569		PD (Duration)
Interest Rate Swap - 150161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	06/20/2044	0	6,000,000	.9279 / 2.1579	0	(184,827)	(18,169)	226,141		226,141	409,785	0	1,184	0	141,416		PD (Duration)
Interest Rate Swap - 150162CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/06/2045	0	3,400,000	.315 / 2.1634	0	(114,545)	(10,601)	121,866		121,866	235,668	0	744	0	82,146		PD (Duration)
Interest Rate Swap - 150163CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/26/2025	0	16,000,000	.5079 / 1.6232	0	(21,596)	(32,458)	493,985		493,985	514,612	0	969	0	147,583		PD (Duration)
Interest Rate Swap - 150164CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/14/2026	0	14,000,000	.2384 / 1.6513	0	(18,949)	(33,061)	460,287		460,287	478,465	0	771	0	136,233		PD (Duration)
Interest Rate Swap - 150165CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/22/2046	0	11,500,000	.2589 / 2.1659	0	(403,951)	(36,635)	403,009		403,009	804,371	0	2,589	0	280,569		PD (Duration)
Interest Rate Swap - 150176CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/21/2040	0	30,000,000	.4796 / .925	0	5,088,317	(28,270)	6,673,276		6,673,276	1,630,890	0	(45,931)	0	643,250		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 150177CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	03/11/2051	0	12,000,000	.745 / 2.01	0	(153,262)	(32,441)	709,708		709,708	862,213	0	757	0	322,810		SD (Asset Cashflow)
Interest Rate Swap - 150179CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	08/01/2038	0	24,000,000	5.06 / .3166	0	10,562,512	189,948	8,653,203		8,653,203	(1,817,843)	0	(91,467)	0	485,014		PD (Duration)
Interest Rate Swap - 150180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	05/05/2040	0	10,000,000	4.29 / .315	0	3,585,847	66,630	2,800,933		2,800,933	(757,675)	0	(27,239)	0	212,702		PD (Duration)
Interest Rate Swap - 150181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	06/02/2040	0	9,100,000	4.0463 / .5043	0	2,929,564	56,274	2,235,686		2,235,686	(671,656)	0	(22,222)	0	193,960		PD (Duration)
Interest Rate Swap - 150182CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	09/21/2040	0	19,500,000	3.5388 / .9279	0	4,808,022	103,953	3,373,342		3,373,342	(1,399,197)	0	(35,483)	0	419,059		PD (Duration)
Interest Rate Swap - 150184CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	10/20/2040	0	13,000,000	3.5488 / .254	0	3,238,340	71,478	2,279,793		2,279,793	(934,760)	0	(23,786)	0	279,982		PD (Duration)
Interest Rate Swap - 150427CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	02/15/2025	0	14,000,000	.4687 / 1.681	0	0	(21,215)	242,074		242,074	242,074	0	0	0	118,663		PD (Duration)
Interest Rate Swap - 150429CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	02/09/2047	0	12,000,000	.04 / 1.814	0	0	(30,158)	552,021		552,021	552,021	0	0	0	299,144		SD (Asset Cashflow)
Interest Rate Swap - 150431LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	02/09/2047	0	12,000,000	1.814 / .04	0	0	30,158	(552,021)		(552,021)	(552,021)	0	0	0	299,144		SD (Asset Cashflow)
Interest Rate Swap - 150700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2022	02/22/2052	0	14,000,000	1.833 / .05	0	0	26,349	(478,941)		(478,941)	(478,941)	0	0	0	382,718		SD (Asset Cashflow)
Interest Rate Swap - 151048PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2022	03/10/2026	0	152,000,000	.05 / 1.576	0	0	(141,748)	3,979,599		3,979,599	3,979,599	0	0	0	1,509,236		PD (Duration)
Interest Rate Swap - 151049PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2022	03/10/2025	0	21,000,000	.05 / 1.5723	0	0	(19,536)	444,456		444,456	444,456	0	0	0	180,146		PD (Duration)
Interest Rate Swap - 151051PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2022	03/10/2024	0	2,000,000	.05 / 1.496	0	0	(1,767)	27,484		27,484	27,484	0	0	0	13,941		PD (Duration)
Interest Rate Swap - 151052PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2022	03/10/2023	0	21,000,000	.05 / 1.081	0	0	(13,231)	100,468		100,468	100,468	0	0	0	101,993		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 151698CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	03/21/2027	0	200,000,000	.29 / 1.965	0	0	(102,361)	2,313,959		2,313,959	2,313,959	0	0	0	2,230,049		SD (Asset Cashflow)
Interest Rate Swap - 151699CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	03/21/2027	0	200,000,000	1.965 / .29	0	0	102,361	(2,313,959)		(2,313,959)	(2,313,959)	0	0	0	2,230,049		SD (Asset Cashflow)
Interest Rate Swap - 151700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	350,000,000	1.957 / .29	0	0	178,276	(3,639,167)		(3,639,167)	(3,639,167)	0	0	0	3,017,478		SD (Asset Cashflow)
Interest Rate Swap - 151701CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	350,000,000	.29 / 1.957	0	0	(178,276)	3,639,167		3,639,167	3,639,167	0	0	0	3,017,478		SD (Asset Cashflow)
Interest Rate Swap - 151738CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	03/21/2025	0	52,000,000	.9576 / 2.0029	0	0	(16,609)	461,193		461,193	461,193	0	0	0	448,311		PD (Duration)
Interest Rate Swap - 151863CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2022	03/25/2024	0	37,500,000	.28 / 2.0595	0	0	(12,976)	119,307		119,307	119,307	0	0	0	264,094		PD (Duration)
Interest Rate Swap - 152207CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	03/30/2025	0	17,250,000	.27 / 2.4215	0	0	(2,062)	(51,422)		(51,422)	(51,422)	0	0	0	149,322		PD (Duration)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	.7494 / 5.935	0	0	(97,265)	(1,905,814)		(1,905,814)	696,526	0	0	0	115,599		SD (Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.1888 / 6.875	0	0	(77,689)	(1,631,193)		(1,631,193)	654,229	0	0	0	110,884		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	4,289,026	2.739 / 6.45	0	0	(48,086)	(169,367)		(169,367)	132,304	0	0	0	38,661		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .3089	0	0	1,342,759	33,363,268		33,363,268	(12,406,734)	0	0	0	2,081,765		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .3166	0	0	1,005,826	26,773,159		26,773,159	(9,042,092)	0	0	0	1,474,369		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .4639	0	0	391,258	10,373,517		10,373,517	(3,589,998)	0	0	0	591,030		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .8029	0	0	247,136	6,700,403		6,700,403	(2,270,332)	0	0	0	370,157		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .9829	0	0	193,233	5,024,220		5,024,220	(1,797,604)	0	0	0	296,590		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .299	0	0	244,840	6,464,431		6,464,431	(2,263,017)	0	0	0	371,932		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .5079	0	0	467,238	12,719,283		12,719,283	(4,497,173)	0	0	0	745,813		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / .9656	0	0	821,930	22,512,094		22,512,094	(7,523,680)	0	0	0	1,215,572		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	14,168,092	.8066 / 6.19	0	0	(195,372)	(1,757,503)		(1,757,503)	829,418	0	0	0	147,695		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / .2671	0	0	874,149	24,928,359		24,928,359	(7,721,058)	0	0	0	1,219,070		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .5831	0	0	481,418	4,524,315		4,524,315	(2,211,657)	0	0	0	357,793		LD (Liability Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .5831	0	0	137,548	1,292,662		1,292,662	(631,902)	0	0	0	102,227		LD (Liability Cashflow)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / .5831	0	0	275,146	8,172,254		8,172,254	(2,417,077)	0	0	0	376,565		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / .934	0	0	343,549	10,220,952		10,220,952	(3,040,100)	0	0	0	471,464		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / .9656	0	0	390,954	11,610,126		11,610,126	(3,419,667)	0	0	0	528,239		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.6335 / 6.724	0	0	(69,950)	(2,108,482)		(2,108,482)	612,423	0	0	0	94,230		SD (Asset Cashflow)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .3166	0	0	540,663	15,825,586		15,825,586	(4,833,215)	0	0	0	757,259		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / .4881	0	0	456,476	13,342,546		13,342,546	(4,190,855)	0	0	0	663,657		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .5079	0	0	353,520	10,496,391		10,496,391	(3,326,013)	0	0	0	531,471		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .5831	0	0	256,471	7,386,028		7,386,028	(2,375,556)	0	0	0	379,870		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / .745	0	0	383,037	11,133,053		11,133,053	(3,575,225)	0	0	0	570,123		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	2.3104 / 6.75	0	0	(63,332)	(1,774,610)		(1,774,610)	587,794	0	0	0	94,275		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / .9829	0	0	437,921	12,228,675		12,228,675	(4,132,048)	0	0	0	666,257		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / .2413	0	0	235,899	6,777,054		6,777,054	(2,163,544)	0	0	0	343,281		PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	51,339	5991 / 5.53	0	0	(650)	(28)		(28)	329	0	0	0	30		SD (Asset Cashflow)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .3949	0	0	521,054	14,744,741		14,744,741	(4,965,132)	0	0	0	802,985		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / .5831	0	0	143,698	3,994,180		3,994,180	(1,402,922)	0	0	0	229,888		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	4.211 / 8.6	0	0	(61,182)	(1,079,523)		(1,079,523)	438,385	0	0	0	73,769		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .9829	0	0	251,366	7,146,261		7,146,261	(2,393,997)	0	0	0	383,987		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .2391	0	0	231,995	6,671,285		6,671,285	(2,173,065)	0	0	0	346,155		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .299	0	0	463,856	13,486,132		13,486,132	(4,274,788)	0	0	0	673,874		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .3166	0	0	264,082	7,832,571		7,832,571	(2,450,641)	0	0	0	385,176		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	1.3054 / 6.15	0	0	(126,469)	(3,689,575)		(3,689,575)	1,208,473	0	0	0	193,041		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .4639	0	0	189,458	5,533,633		5,533,633	(1,810,112)	0	0	0	289,457		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .5079	0	0	62,577	1,871,830		1,871,830	(613,147)	0	0	0	98,451		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .5043	0	0	247,795	7,145,638		7,145,638	(2,391,955)	0	0	0	386,291		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .934	0	0	371,308	10,755,175		10,755,175	(3,617,446)	0	0	0	580,479		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .9829	0	0	510,631	14,891,711		14,891,711	(4,872,517)	0	0	0	774,458		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	3.949 / 8.6	0	0	(64,457)	(1,183,579)		(1,183,579)	446,126	0	0	0	73,769		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .2444	0	0	652,428	19,257,551		19,257,551	(6,139,900)	0	0	0	969,373		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	9469 / 6.25	0	0	(66,324)	(1,956,998)		(1,956,998)	617,139	0	0	0	96,833		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .3774	0	0	191,501	5,681,709		5,681,709	(1,835,791)	0	0	0	291,565		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .481	0	0	778,827	23,565,941		23,565,941	(7,409,301)	0	0	0	1,167,296		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / .523	0	0	331,427	10,175,320		10,175,320	(3,115,773)	0	0	0	486,848		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .745	0	0	276,533	8,816,282		8,816,282	(2,552,586)	0	0	0	389,824		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .2313	0	0	358,967	11,392,314		11,392,314	(3,234,250)	0	0	0	488,571		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/14/2007	09/18/2037	0	50,000,000	5.36 / .9481	0	0	629,014	19,142,887		19,142,887	(6,219,119)	0	0	0	983,141		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2007	09/15/2037	0	10,000,000	2.171 / 6.8	0	0	(128,363)	(3,920,064)		(3,920,064)	1,250,871	0	0	0	196,577		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2007	10/15/2037	0	25,000,000	5.46 / .2413	0	0	327,557	9,938,675		9,938,675	(3,140,752)	0	0	0	492,765		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .339	0	0	189,213	5,679,493		5,679,493	(1,863,276)	0	0	0	296,272		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2008	02/12/2038	0	15,000,000	4.93 / .3949	0	0	174,477	5,022,839		5,022,839	(1,824,933)	0	0	0	298,737		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .5064	0	0	209,128	6,144,800		6,144,800	(2,200,974)	0	0	0	358,576		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/14/2008	02/19/2038	0	20,000,000	5.105 / .4796	0	0	240,576	7,165,179		7,165,179	(2,471,424)	0	0	0	398,552		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2008	02/27/2038	0	30,000,000	5.121 / .5079	0	0	353,508	10,834,308		10,834,308	(3,702,572)	0	0	0	598,233		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .5831	0	0	162,675	4,876,455		4,876,455	(1,670,503)	0	0	0	269,455		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2008	07/05/2026	0	17,302,732	3.4361 / 7.89	0	0	(198,390)	(1,412,231)		(1,412,231)	911,914	0	0	0	178,634		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .5043	0	0	366,218	11,166,541		11,166,541	(3,759,439)	0	0	0	603,217		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2008	06/09/2038	0	22,000,000	5.14 / .6429	0	0	265,547	8,114,672		8,114,672	(2,756,787)	0	0	0	442,617		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2008	06/12/2038	0	30,000,000	5.175 / .8029	0	0	364,029	11,205,942		11,205,942	(3,780,597)	0	0	0	603,718		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .9656	0	0	292,476	8,824,698		8,824,698	(3,022,142)	0	0	0	483,535		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .2256	0	0	300,669	8,879,022		8,879,022	(3,122,383)	0	0	0	504,183		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247150AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	6,490,909	2.2985 / 6.73	0	0	(74,924)	(163,235)		(163,235)	143,809	0	0	0	38,223		SD (Asset Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .2589	0	0	369,141	11,153,020		11,153,020	(3,787,870)	0	0	0	605,819		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	2.5146 / 6.67	0	0	(425,789)	(12,866,110)		(12,866,110)	4,442,494	0	0	0	710,564		SD (Asset Cashflow)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .339	0	0	121,992	3,713,222		3,713,222	(1,262,562)	0	0	0	202,206		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	2384 / 4.2175	0	0	(249,700)	(6,243,653)		(6,243,653)	2,929,365	0	0	0	508,331		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	2391 / 4.3675	0	0	(207,522)	(5,406,186)		(5,406,186)	2,376,879	0	0	0	406,731		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / .2551	0	0	274,236	7,602,482		7,602,482	(3,039,737)	0	0	0	508,620		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	2676 / 3.93	0	0	(231,305)	(5,278,329)		(5,278,329)	2,852,097	0	0	0	508,868		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	4687 / 4.1375	0	0	(143,667)	(3,601,881)		(3,601,881)	1,747,272	0	0	0	305,840		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	4879 / 3.0475	0	0	(240,676)	(3,204,251)		(3,204,251)	3,653,520	0	0	0	714,031		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	2444 / 2.88	0	0	(90,166)	(936,153)		(936,153)	1,404,693	0	0	0	278,592		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	2776 / 3.2125	0	0	(4,689,463)	(31,381,862)		(31,381,862)	42,410,434	0	0	0	8,229,443		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	2776 / 3.2125	0	0	(9,155,619)	(141,315,844)		(141,315,844)	131,676,233	0	0	0	25,226,449		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / .254	0	0	196,096	387,060		387,060	(933,266)	0	0	0	186,302		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .5221	0	0	90,387	2,433,851		2,433,851	(1,082,631)	0	0	0	186,505		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .2589	0	0	221,098	2,352,238		2,352,238	(1,587,393)	0	0	0	288,240		LD (Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .3106	0	0	48,540	577,008		577,008	(372,124)	0	0	0	67,750		LD (Liability Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	.3106 / 4.1313	0	0	(698,981)	(8,308,917)		(8,308,917)	5,358,587	0	0	0	975,599		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .3106	0	0	39,432	1,024,735		1,024,735	(480,222)	0	0	0	83,292		LD (Liability Cashflow)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	.3106 / 4.1913	0	0	(236,594)	(6,148,410)		(6,148,410)	2,881,334	0	0	0	499,755		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	.3106 / 4.0963	0	0	(1,250,674)	(4,560,477)		(4,560,477)	5,442,366	0	0	0	995,177		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .3106	0	0	134,688	491,128		491,128	(586,101)	0	0	0	107,173		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .315	0	0	458,050	5,637,292		5,637,292	(3,556,757)	0	0	0	647,713		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .5109	0	0	690,452	2,531,209		2,531,209	(3,456,574)	0	0	0	637,830		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	.5079 / 3.9238	0	0	(140,547)	(3,524,625)		(3,524,625)	1,854,816	0	0	0	330,201		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .826	0	0	156,858	4,086,857		4,086,857	(2,059,826)	0	0	0	362,692		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / .9656	0	0	206,546	4,971,576		4,971,576	(2,747,447)	0	0	0	491,172		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .9164	0	0	7,485	71,115		71,115	(75,478)	0	0	0	14,545		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	.9164 / 3.1288	0	0	(76,899)	(198,411)		(198,411)	546,066	0	0	0	102,341		LD (Liability Cashflow)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .9164	0	0	23,560	489,701		489,701	(346,658)	0	0	0	64,452		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	.9164 / 3.4738	0	0	(7,853)	(163,234)		(163,234)	115,553	0	0	0	21,484		LD (Liability Cashflow)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .2256	0	0	57,058	1,018,112		1,018,112	(801,507)	0	0	0	150,617		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	.4796 / 3.9813	0	0	(387,086)	(10,124,520)		(10,124,520)	5,128,094	0	0	0	906,716		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .4796	0	0	74,030	1,946,449		1,946,449	(978,281)	0	0	0	172,708		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	.5043 / 3.8238	0	0	(265,512)	(6,539,480)		(6,539,480)	3,599,741	0	0	0	648,167		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	.8029 / 4.1163	0	0	(104,420)	(2,879,192)		(2,879,192)	1,366,316	0	0	0	237,867		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	.2589 / 4.3363	0	0	(185,035)	(5,331,851)		(5,331,851)	2,293,481	0	0	0	390,381		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	.3106 / 4.415	0	0	(117,717)	(3,484,972)		(3,484,972)	1,451,974	0	0	0	245,265		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	.339 / 4.4575	0	0	(126,020)	(3,780,923)		(3,780,923)	1,547,736	0	0	0	260,533		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	.4881 / 4.4413	0	0	(113,523)	(3,443,946)		(3,443,946)	1,417,608	0	0	0	238,992		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .2383	0	0	73,229	2,168,195		2,168,195	(904,141)	0	0	0	152,691		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .4879	0	0	215,053	2,982,014		2,982,014	(1,939,803)	0	0	0	359,920		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .5079	0	0	59,702	228,503		228,503	(346,369)	0	0	0	63,509		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .9164	0	0	48,858	499,415		499,415	(413,375)	0	0	0	77,211		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .2676	0	0	2,028,372	(6,758,488)		(6,758,488)	(41,735,483)	0	0	0	9,016,115		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .8029	0	0	144,530	1,093,373		1,093,373	(2,745,089)	0	0	0	565,293		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .2144	0	0	149,667	983,213		983,213	(2,741,271)	0	0	0	566,036		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / .2313	0	0	126,186	1,233,514		1,233,514	(2,231,658)	0	0	0	453,036		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	03/31/2022	0	0		0	0	0	(21)		(21)	(20)	0	0	0	0		CR (Credit Risk)
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										700,116,924	33,523,636	12,593,679	1,053,864,332	XXX	1,053,864,332	(181,943,472)	0	(6,611,684)	0	642,805,115	XXX	XXX
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	42,724	1,649,421		1,649,421	(211,338)	208,675	0	0	80,808		FX (Foreign Exchange)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AB3 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	0	1,910,000	4.73 / 4.61	0	0	3,333	277,267		277,267	(26,621)	46,148	0	0	30,850		FX (Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(12,823)	3,087,364		3,087,364	(91,668)	(419,030)	0	0	223,412		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	53,831	4,927,920		4,927,920	(403,686)	472,500	0	0	378,214		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C89 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	17,080	1,115,752		1,115,752	(111,371)	149,289	0	0	50,991		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 2.2982	0	0	57,423	2,195,327		2,195,327	(536,148)	167,010	0	0	102,716		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	13,073	888,616		888,616	(78,786)	103,677	0	0	35,368		FX (Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	18,772	1,276,003		1,276,003	(113,132)	148,874	0	0	50,787		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	11,703,996	5.755 / 6.6	0	0	(37,006)	(1,187,001)		(1,187,001)	(19,373)	(142,042)	0	0	64,363		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	1,733,925	5.755 / 6.6	0	0	(5,482)	(175,852)		(175,852)	(2,870)	(21,043)	0	0	9,535		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	5,162	375,114		375,114	(8,922)	72,483	0	0	58,937		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AC1 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	4,150,000	5.07 / 5.01	0	0	7,141	518,908		518,908	(12,343)	100,268	0	0	81,530		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AC3 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	5,162	375,114		375,114	(8,922)	72,483	0	0	58,937		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	5,162	375,114		375,114	(8,922)	72,483	0	0	58,937		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AA7 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	5,084	465,626		465,626	(53,510)	72,483	0	0	34,971		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AA6 - The Bryanston Three Partnershp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	5,084	465,626		465,626	(53,510)	72,483	0	0	34,971		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	42,747	176,911		176,911	(164,964)	191,236	0	0	77,277		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	40,048	165,740		165,740	(154,547)	179,159	0	0	72,397		FX (Foreign Exchange)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	2,186	135,475		135,475	(61,155)	(59,341)	0	0	48,083		FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	128,362	(238,318)		(238,318)	(391,646)	634,761	0	0	163,344		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	88,557	(164,414)		(164,414)	(270,195)	437,919	0	0	112,690		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	371	46,689		46,689	(2,430)	(1,603)	0	0	3,053		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	218	27,464		27,464	(1,430)	(943)	0	0	1,796		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	218	27,464		27,464	(1,430)	(943)	0	0	1,796		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	218	27,464		27,464	(1,430)	(943)	0	0	1,796		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	1,617	204,217		204,217	(10,626)	(7,016)	0	0	13,366		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	951	120,128		120,128	(6,251)	(4,127)	0	0	7,862		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	951	120,128		120,128	(6,251)	(4,127)	0	0	7,862		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	951	120,128		120,128	(6,251)	(4,127)	0	0	7,862		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	3,814,338	5.755 / 6.6	(1,676)	0	(12,060)	(386,844)		(386,844)	(6,314)	(46,292)	0	0	20,976		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	6,533,838	5.755 / 6.6	(2,871)	0	(20,659)	(662,652)		(662,652)	(10,815)	(79,296)	0	0	35,931		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	6,816	468,434		468,434	(56,026)	73,067	0	0	25,899		FX (Foreign Exchange)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	7,293	501,224		501,224	(59,948)	78,182	0	0	27,712		FX (Foreign Exchange)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	7,452	512,154		512,154	(61,255)	79,887	0	0	28,316		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	22,436	1,158,103		1,158,103	57,557	189,000	0	0	186,101		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	22,436	1,158,103		1,158,103	57,557	189,000	0	0	186,101		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	183,923,679	3.9882 / 6.2486	0	0	(866,976)	34,386,866		34,386,866	(5,873,822)	(12,168,565)	0	0	1,824,344		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	3,469	217,199		217,199	(25,834)	39,446	(1,791)	0	19,353		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	213,123	0	5,893	239,979		239,979	3,056	22,921	(8,728)	0	3,596		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	354,315	0	7,492	509,228		509,228	(34,005)	59,413	(11,144)	0	20,268		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	1,675	116,647		116,647	(12,110)	18,789	(845)	0	11,136		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	775,459	3.52 / 1.96	(20,189)	0	2,920	5,666		5,666	(9,847)	16,788	(762)	0	8,626		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(2,438)	55,151		55,151	10,522	(36,602)	(454)	0	17,601		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	7,852	484,852		484,852	(80,738)	129,470	0	0	54,977		FX (Foreign Exchange)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	23,742	1,466,096		1,466,096	(244,135)	391,491	0	0	166,241		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	23,898	57,337		57,337	(67,903)	108,561	0	0	27,861		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	18,892	45,327		45,327	(53,679)	85,821	0	0	22,025		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	34,596	83,004		83,004	(98,299)	157,157	0	0	40,332		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	57,124	(19,413)		(19,413)	(326,780)	694,648	0	0	187,648		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	5,045	(1,715)		(1,715)	(28,861)	61,352	0	0	16,573		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	66,116	(146,417)		(146,417)	(285,766)	816,086	0	0	169,957		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	5,838	(12,929)		(12,929)	(25,234)	72,062	0	0	15,008		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	28,877	1,504,690		1,504,690	32,376	398,908	0	0	192,239		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	61,802	4,109,939		4,109,939	437,396	1,132,102	0	0	658,549		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	3,121	207,573		207,573	22,091	57,177	0	0	33,260		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	11,469	762,709		762,709	81,170	210,092	0	0	122,211		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	58,019	(173,044)		(173,044)	(202,943)	267,033	0	0	79,987		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2016	12/31/2028	0	1,785,040	4.3 / .766	0	0	15,522	(77,235)		(77,235)	(126,878)	41,338	0	0	23,188		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	41,785	287,127		287,127	(213,154)	440,225	0	0	175,535		FX (Foreign Exchange)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	45,028	309,411		309,411	(229,697)	474,390	0	0	189,158		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2017	09/13/2027	0	12,083,996	4.03 / .783	0	0	99,638	111,960		111,960	(772,854)	264,405	0	0	141,073		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	254,257	1,193,387		1,193,387	(706,413)	1,066,418	0	0	626,829		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	154,752	726,347		726,347	(429,953)	649,068	0	0	381,515		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	64,660,000	4.08 / 2.3048	0	0	284,593	(2,064,760)		(2,064,760)	(2,665,476)	1,900,582	0	0	744,745		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	14,781,000	4.08 / 2.3048	0	0	65,057	(471,995)		(471,995)	(609,317)	434,465	0	0	170,246		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	9,724	38,164		38,164	(53,653)	119,260	0	0	47,277		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	2,389	9,377		9,377	(13,182)	29,302	0	0	11,616		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	18,097	110,642		110,642	(97,584)	218,329	0	0	86,951		FX (Foreign Exchange)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	(3,190)	(19,566)		(19,566)	57,900	(115,546)	0	0	139,222		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	(6,604)	(40,498)		(40,498)	119,844	(239,163)	0	0	288,168		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	29,382	667,396		667,396	12,024	302,400	0	0	210,960		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	19,546	385,661		385,661	(75,078)	221,440	0	0	127,178		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	26,642	525,679		525,679	(102,336)	301,836	0	0	173,351		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	269,716	6,931,666		6,931,666	(434,722)	982,000	0	0	832,481		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	22,029	337,373		337,373	(41,807)	75,835	0	0	46,126		FX (Foreign Exchange)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	26,228	13,049		13,049	(89,108)	218,499	0	0	47,176		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	63,007	1,593,944		1,593,944	17,290	515,059	0	0	362,141		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	82,921	1,765,039		1,765,039	(163,194)	701,186	0	0	429,075		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	101,007	2,150,001		2,150,001	(198,788)	854,117	0	0	522,657		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G03698BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	27,679	413,167		413,167	(120,341)	237,165	0	0	109,371		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	66,139	2,293,371		2,293,371	347,681	503,757	0	0	446,002		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	28,744	315,350		315,350	(79,039)	222,056	0	0	110,362		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	5,718	30,874		30,874	(13,479)	31,348	0	0	13,663		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	10,399	84,445		84,445	(41,330)	89,488	0	0	39,616		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	76,481	621,092		621,092	(303,980)	658,185	0	0	291,376		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	83,040	914,952		914,952	(130,117)	303,107	0	0	182,402		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	102,863	1,133,365		1,133,365	(161,178)	375,463	0	0	225,945		FX (Foreign Exchange)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	177,773	0	26,101	211,964		211,964	(99,515)	224,623	(4,226)	0	99,440		FX (Foreign Exchange)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	215,306	2,520,519		2,520,519	(261,199)	736,500	0	0	456,283		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	41,557	437,392		437,392	(75,161)	142,017	0	0	80,323		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	41,875	440,746		440,746	(75,738)	143,106	0	0	80,939		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B03968AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	6,776	71,314		71,314	(12,255)	23,155	0	0	13,096		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	85,555	781,018		781,018	(199,570)	283,604	0	0	146,395		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	45,232	412,915		412,915	(105,510)	149,938	0	0	77,398		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B03968AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	8,016	73,175		73,175	(18,698)	26,571	0	0	13,716		FX (Foreign Exchange)
Currency Swap - 127511PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2019	05/02/2029	0	42,220,031	4.33 / 1.86	0	0	254,500	1,708,885		1,708,885	(579,485)	923,387	0	0	562,046		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	3,673	45,212		45,212	(7,341)	40,219	0	0	24,085		FX (Foreign Exchange)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	33,752	415,493		415,493	(67,458)	369,608	0	0	221,337		FX (Foreign Exchange)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	68,813	847,091		847,091	(137,532)	753,543	0	0	451,253		FX (Foreign Exchange)
Currency Swap - 127939PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AA7 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	07/01/2024	0	1,620,035	3.493 / 3.1	0	0	965	(123,001)		(123,001)	(7,780)	(55,912)	0	0	12,158		FX (Foreign Exchange)
Currency Swap - 128095PR - Receive: Fixed USD Pay: Fixed AUD	Q3973*AB5 - GPC Asia Pacific Hldgs Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2019	06/30/2026	0	18,275,006	3.685 / 3.43	0	0	3,832	(904,935)		(904,935)	101,571	(630,719)	0	0	188,374		FX (Foreign Exchange)
Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	2,738	15,149		15,149	37,117	34,235	0	0	30,071		FX (Foreign Exchange)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	22,880	264,697		264,697	431,250	281,712	0	0	269,013		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	2,435	(42,115)		(42,115)	(10,798)	37,800	0	0	16,983		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	4,923	(74,566)		(74,566)	(13,342)	75,600	0	0	38,248		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	35,831	(286,984)		(286,984)	136,676	491,400	0	0	317,806		FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	2,635	(48,124)		(48,124)	(10,138)	42,517	0	0	20,141		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	2,266	(34,863)		(34,863)	(4,694)	35,434	0	0	18,705		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	19,315	(297,161)		(297,161)	(40,008)	302,022	0	0	159,430		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	2,254	(17,332)		(17,332)	10,876	30,735	0	0	20,410		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	12,513	(96,225)		(96,225)	60,382	170,637	0	0	113,310		FX (Foreign Exchange)
Currency Swap - 129185PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	3,489,636	4.136 / 1.76	0	0	20,342	192,464		192,464	(13,117)	77,229	0	0	54,497		FX (Foreign Exchange)
Currency Swap - 129186PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2019	01/02/2032	0	15,661,319	4.136 / 1.76	0	0	91,295	863,769		863,769	(58,868)	346,602	0	0	244,580		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	5,425	(24,841)		(24,841)	58,703	77,792	0	0	63,095		FX (Foreign Exchange)
Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	53,467	(244,828)		(244,828)	578,561	766,697	0	0	621,841		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	4,029	(41,287)		(41,287)	81	71,366	0	0	43,374		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	3,340	(34,223)		(34,223)	67	59,157	0	0	35,954		FX (Foreign Exchange)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	32,920	(337,336)		(337,336)	658	583,103	0	0	354,389		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	2,194	(28,618)		(28,618)	(13,830)	43,470	0	0	20,628		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	3,898	(50,840)		(50,840)	(24,570)	77,225	0	0	36,647		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 2.2301	0	0	251,576	8,287,766		8,287,766	(2,075,609)	631,922	0	0	405,002		FX (Foreign Exchange)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.2301	0	0	20,200	665,441		665,441	(166,655)	50,738	0	0	32,518		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.2301	0	0	17,445	574,699		574,699	(143,929)	43,819	0	0	28,084		FX (Foreign Exchange)
Currency Swap - 136553PR - Receive: Fixed USD Pay: Fixed GBP	Q3915*AF7 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/01/2020	07/20/2028	0	6,609,331	3.58 / 3.399	(147,923)	0	(397)	(328,343)		(328,343)	(56,892)	197,948	4,513	0	82,971		FX (Foreign Exchange)
Currency Swap - 138415PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	2,076	36,024		36,024	(13,655)	38,329	0	0	20,334		FX (Foreign Exchange)
Currency Swap - 138416PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	2,076	36,024		36,024	(13,655)	38,329	0	0	20,334		FX (Foreign Exchange)
Currency Swap - 138417PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	2,076	36,024		36,024	(13,655)	38,329	0	0	20,334		FX (Foreign Exchange)
Currency Swap - 141632CM - Receive: Fixed USD Pay: Fixed EUR	BCC3053L3 - ARES CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2022	10/15/2022	0	4,022,010	2.815 / 1.95	0	0	35,650	276,594		276,594	(18,039)	294,633	0	0	14,782		FX (Foreign Exchange)
Currency Swap - 142184CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2022	12/22/2022	0	4,880,000	2.425 / 1.65	0	0	7,669	387,805		387,805	(41,595)	429,400	0	0	20,787		FX (Foreign Exchange)
Currency Swap - 142185CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVR2 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2022	12/22/2022	0	3,050,000	2.425 / 1.65	0	0	4,793	242,378		242,378	(25,997)	268,375	0	0	12,992		FX (Foreign Exchange)
Currency Swap - 142186CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2022	12/22/2022	0	2,135,000	2.854 / 2.1	0	0	3,264	170,236		170,236	(17,627)	187,863	0	0	9,094		FX (Foreign Exchange)

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 142187CM - Receive: Fixed USD Pay: Fixed EUR	BCC30MVV3 - ICG CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	12/22/2022	0	1,220,000	2.854 / 2.1	0	0	1,865	97,277		97,277	(10,073)	107,350	0	0	5,197		FX (Foreign Exchange)
Currency Swap - 142236CM - Receive: Fixed USD Pay: Fixed EUR	BCC30YM39 - BLACKROCK CLO CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	12/15/2022	0	18,306,000	1.648 / .88	0	0	28,118	1,459,926		1,459,926	(156,324)	1,616,250	0	0	76,961		FX (Foreign Exchange)
Currency Swap - 142255PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2312@AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	08/04/2031	0	26,266,666	2.6525 / .0713	0	0	73,094	(375,226)		(375,226)	(1,624,723)	(808,465)	0	0	401,461		FX (Foreign Exchange)
Currency Swap - 142257PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2312@AA7 - CHARTER HALL WHSL MGMT LTD BP Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2021	08/04/2031	0	7,504,873	2.6525 / .0713	0	0	20,884	(107,209)		(107,209)	(464,214)	(230,994)	0	0	114,705		FX (Foreign Exchange)
Currency Swap - 142659CM - Receive: Fixed USD Pay: Fixed CLP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2021	03/07/2026	0	107,000,000	3.9882 / 6.2486	4,197,187	0	(411,862)	20,005,008		20,005,008	(3,348,513)	(6,939,110)	(208,771)	0	1,061,336		FX (Foreign Exchange)
Currency Swap - 142726PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	9,185,783	3.62 / 4.3	0	0	0	506,964		506,964	455,270	(293,150)	0	0	246,324		FX (Foreign Exchange)
Currency Swap - 142727PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	11,679,470	3.62 / 4.3	0	0	0	644,590		644,590	578,864	(372,732)	0	0	313,194		FX (Foreign Exchange)
Currency Swap - 142728PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	22,157,779	3.62 / 4.3	0	0	0	1,222,889		1,222,889	1,098,195	(707,132)	0	0	594,178		FX (Foreign Exchange)
Currency Swap - 142760PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	7,819,065	3.53 / 2.75	10,766	0	0	70,988		70,988	(200,687)	214,190	0	0	152,268		FX (Foreign Exchange)
Currency Swap - 142776PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	8,380,961	3.53 / 2.75	0	0	0	64,550		64,550	(215,109)	229,582	0	0	163,210		FX (Foreign Exchange)
Currency Swap - 142777PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	12,660,996	3.53 / 2.75	0	0	0	97,514		97,514	(324,961)	346,826	0	0	246,559		FX (Foreign Exchange)
Currency Swap - 143011PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2309*AC0 - Charter Hall Wholesale Mgt Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2021	08/04/2031	0	30,061,452	2.555 / .0713	0	0	62,677	(2,290,327)		(2,290,327)	(968,317)	(1,866,496)	53,362	0	459,461		FX (Foreign Exchange)
Currency Swap - 144610PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AC5 - St. James's Place Partnership Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2021	08/05/2031	0	20,224,719	3.11 / 1.9489	0	0	62,775	(790,617)		(790,617)	(2,083,980)	1,028,931	4,886	0	309,160		FX (Foreign Exchange)

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Currency Swap - 144984PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	8,038,615	2.445 / 5.2	0	0	(43,747)	(831,743)		(831,743)	(519,379)	(128,232)	0	0	125,779		FX (Foreign Exchange)
Currency Swap - 144985PR - Receive: Fixed USD Pay: Floating NZD3M +155 BPS NZD	Q9582*AD1 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2031	0	13,666,000	2.3825 / 5.17	0	0	(75,284)	(1,370,722)		(1,370,722)	(832,780)	(218,000)	0	0	202,619		FX (Foreign Exchange)
Currency Swap - 144991PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	9,055,433	2.445 / 5.2	0	0	(49,280)	(936,952)		(936,952)	(585,076)	(144,452)	0	0	141,689		FX (Foreign Exchange)
Currency Swap - 145883PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/30/2022	0	2,652,843	5.23 / 4.21	385,750	0	11,365	480,135		480,135	51,168	48,092	(72,987)	0	11,467		FX (Foreign Exchange)
Currency Swap - 145906PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	5,478,147	4.34 / 2.82	807,535	0	26,902	907,064		907,064	(53,920)	100,111	(62,921)	0	44,458		FX (Foreign Exchange)
Currency Swap - 145907PR - Receive: Fixed USD Pay: Fixed EUR	G7738@AA3 - SH Euro Finance Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/19/2024	0	8,848,678	4.34 / 2.82	1,304,386	0	43,453	1,465,152		1,465,152	(87,096)	161,705	(101,634)	0	71,811		FX (Foreign Exchange)
Currency Swap - 145914PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	1,032,651	5.5575 / 5.26	190,079	0	3,029	205,885		205,885	(2,874)	24,021	(15,380)	0	8,194		FX (Foreign Exchange)
Currency Swap - 145915PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	1,714,530	5.5575 / 5.26	315,592	0	5,029	341,835		341,835	(4,771)	39,883	(25,536)	0	13,605		FX (Foreign Exchange)
Currency Swap - 145919PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	753,954	5.5575 / 5.26	138,779	0	2,211	150,320		150,320	(2,098)	17,538	(11,229)	0	5,983		FX (Foreign Exchange)
Currency Swap - 145921PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	1,027,878	5.92 / 5.55	202,087	0	3,325	215,753		215,753	(11,708)	23,910	(9,561)	0	10,925		FX (Foreign Exchange)
Currency Swap - 145928PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	2,616,417	5.92 / 5.55	514,404	0	8,464	549,190		549,190	(29,801)	60,862	(24,338)	0	27,809		FX (Foreign Exchange)
Currency Swap - 145929PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2026	0	3,656,249	5.92 / 5.55	718,842	0	11,828	767,453		767,453	(41,645)	85,050	(34,010)	0	38,861		FX (Foreign Exchange)
Currency Swap - 145980PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	17,983,977	2.425 / 2.16	(494,803)	0	9,582	(29,363)		(29,363)	(280,672)	512,086	28,090	0	171,741		FX (Foreign Exchange)
Currency Swap - 146061PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/17/2023	0	10,350,730	4.4655 / 3.64	1,362,758	0	34,538	1,733,559		1,733,559	201,563	188,390	(308,440)	0	64,343		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146076PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	764,744	6.62 / 4.65	70,951	0	4,555	97,939		97,939	(701)	14,783	(11,004)	0	6,075		FX (Foreign Exchange)
Currency Swap - 146077PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	1,385,163	6.62 / 4.65	128,511	0	8,250	177,394		177,394	(1,270)	26,776	(19,931)	0	11,004		FX (Foreign Exchange)
Currency Swap - 146084PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/09/2024	0	764,744	6.62 / 4.65	70,951	0	4,555	97,939		97,939	(701)	14,783	(11,004)	0	6,075		FX (Foreign Exchange)
Currency Swap - 146138PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/24/2025	0	1,521,102	4.03 / 3.56	212,267	0	3,456	237,512		237,512	(13,539)	37,047	(14,868)	0	13,132		FX (Foreign Exchange)
Currency Swap - 146140PR - Receive: Fixed USD Pay: Fixed EUR	81725TF@4 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/07/2022	0	17,687,231	3.465 / 1.848	(782,495)	0	69,049	109,122		109,122	(271,707)	387,076	163,669	0	68,625		FX (Foreign Exchange)
Currency Swap - 146142PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	1,571,767	3.99 / 3.86	(63,832)	0	57	(89,203)		(89,203)	(14,114)	(18,682)	3,346	0	15,131		FX (Foreign Exchange)
Currency Swap - 146143PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	5,305,903	3.99 / 3.86	(215,480)	0	192	(301,127)		(301,127)	(47,645)	(63,066)	11,294	0	51,079		FX (Foreign Exchange)
Currency Swap - 146151PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/15/2025	0	3,815,796	3.99 / 3.86	(154,965)	0	138	(216,558)		(216,558)	(34,264)	(45,355)	8,122	0	36,734		FX (Foreign Exchange)
Currency Swap - 146172PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/29/2024	0	6,604,084	3.45 / 3.07	784,580	0	12,602	884,516		884,516	(40,128)	164,287	(65,220)	0	52,154		FX (Foreign Exchange)
Currency Swap - 146173PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/29/2024	0	11,793,006	3.45 / 3.07	1,401,036	0	22,504	1,579,492		1,579,492	(71,658)	293,370	(116,464)	0	93,132		FX (Foreign Exchange)
Currency Swap - 146208PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/20/2024	0	3,141,252	5.95 / 3.5	(288,755)	0	17,548	(150,033)		(150,033)	(73,718)	72,705	29,597	0	25,905		FX (Foreign Exchange)
Currency Swap - 146211PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/20/2024	0	2,094,168	5.95 / 3.5	(192,504)	0	11,699	(100,022)		(100,022)	(49,145)	48,470	19,732	0	17,270		FX (Foreign Exchange)
Currency Swap - 146246PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	09/30/2024	0	4,141,696	4.25 / 2.83	(237,173)	0	12,103	(126,723)		(126,723)	(73,969)	125,125	18,260	0	32,743		FX (Foreign Exchange)
Currency Swap - 146248PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	5,698,310	4.16 / 3.54	(384,503)	0	5,345	(483,804)		(483,804)	(72,910)	(69,844)	32,637	0	41,938		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146251PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/31/2024	0	2,577,472	4.16 / 3.54	(173,919)	0	2,418	(218,835)		(218,835)	(32,979)	(31,592)	14,763	0	18,970		FX (Foreign Exchange)
Currency Swap - 146276PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/08/2023	0	7,156,227	3.43 / 1.14	(652,797)	0	39,508	(378,234)		(378,234)	(188,412)	166,133	67,801	0	46,490		FX (Foreign Exchange)
Currency Swap - 146281PR - Receive: Fixed USD Pay: Fixed EUR	N5276#AA5 - Littelfuse Netherlands C.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/08/2023	0	4,555,038	3.43 / 1.14	(415,514)	0	25,148	(240,751)		(240,751)	(119,927)	105,746	43,157	0	29,592		FX (Foreign Exchange)
Currency Swap - 146300PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	986,479	3.6 / 2.15	(70,478)	0	3,176	(35,391)		(35,391)	(18,632)	29,927	6,079	0	7,220		FX (Foreign Exchange)
Currency Swap - 146303PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	4,684,717	3.6 / 2.15	(334,695)	0	15,082	(168,067)		(168,067)	(88,481)	142,121	28,869	0	34,286		FX (Foreign Exchange)
Currency Swap - 146309PR - Receive: Fixed USD Pay: Fixed GBP	G26858AF6 - Great Portland Estates Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/22/2024	0	1,822,637	3.6 / 2.15	(130,216)	0	5,868	(65,388)		(65,388)	(34,424)	55,293	11,232	0	13,339		FX (Foreign Exchange)
Currency Swap - 146350PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/05/2025	0	1,112,115	3.72 / 1.67	(9,849)	0	16,477	26,761		26,761	(20,489)	23,992	598	0	10,298		FX (Foreign Exchange)
Currency Swap - 146351PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/05/2025	0	3,755,705	3.72 / 1.67	(33,259)	0	55,643	90,374		90,374	(69,192)	81,022	2,021	0	34,779		FX (Foreign Exchange)
Currency Swap - 146357PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/05/2025	0	2,696,879	3.72 / 1.67	(23,883)	0	39,956	64,895		64,895	(49,685)	58,180	1,451	0	24,974		FX (Foreign Exchange)
Currency Swap - 146399PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AD6 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/18/2025	0	2,286,075	4.22 / 3.07	(74,895)	0	6,129	(440)		(440)	(39,942)	66,858	4,361	0	21,020		FX (Foreign Exchange)
Currency Swap - 146401PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AB2 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/18/2025	0	4,174,160	4.49 / 3.32	(113,407)	0	11,417	21,429		21,429	(71,747)	121,512	6,590	0	38,380		FX (Foreign Exchange)
Currency Swap - 146406PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/16/2027	0	3,230,000	4.79 / 3.62	(76,081)	0	8,779	47,650		47,650	(44,814)	94,027	2,788	0	37,447		FX (Foreign Exchange)
Currency Swap - 146407PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/16/2027	0	937,112	4.79 / 3.62	(22,073)	0	2,547	13,825		13,825	(13,002)	27,280	809	0	10,864		FX (Foreign Exchange)
Currency Swap - 146410PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	1,313,509	3.1 / 1.05	34,758	0	20,183	76,245		76,245	(16,988)	27,222	(4,264)	0	7,861		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146416PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	4,243,882	3.1 / 1.05	112,301	0	65,211	246,345		246,345	(54,887)	87,951	(13,776)	0	25,400		FX (Foreign Exchange)
Currency Swap - 146417PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	433,413	3.1 / 1.05	11,469	0	6,660	25,158		25,158	(5,605)	8,982	(1,407)	0	2,594		FX (Foreign Exchange)
Currency Swap - 146418PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AA4 - Spirax-Sarco Engineering Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/06/2023	0	5,873,187	3.1 / 1.05	155,415	0	90,246	340,921		340,921	(75,959)	121,718	(19,065)	0	35,151		FX (Foreign Exchange)
Currency Swap - 146421PR - Receive: Fixed USD Pay: Fixed EUR	887389E89 - TIMKEN CO Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/07/2027	0	3,115,706	3.91 / 2.02	61,766	0	14,949	192,991		192,991	(37,591)	65,060	(2,280)	0	36,320		FX (Foreign Exchange)
Currency Swap - 146430PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/02/2024	0	4,466,404	3.56 / 1.4	147,558	0	24,839	265,075		265,075	(79,021)	92,924	(11,063)	0	36,505		FX (Foreign Exchange)
Currency Swap - 146434PR - Receive: Fixed USD Pay: Fixed EUR	G4940*AB4 - Irish Ferries Fin Desgt Act Co Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/02/2024	0	2,852,767	3.56 / 1.4	94,248	0	15,865	169,308		169,308	(50,472)	59,352	(7,066)	0	23,316		FX (Foreign Exchange)
Currency Swap - 146436PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	4,681,539	3.61 / 1.4	147,068	0	26,140	270,807		270,807	(83,098)	97,648	(11,251)	0	37,603		FX (Foreign Exchange)
Currency Swap - 146439PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	7,415,558	3.61 / 1.4	232,956	0	41,406	428,959		428,959	(131,627)	154,675	(17,821)	0	59,563		FX (Foreign Exchange)
Currency Swap - 146443PR - Receive: Fixed USD Pay: Fixed EUR	372460D*3 - Genuine Parts Company Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/30/2024	0	11,645,802	3.61 / 1.4	365,847	0	65,027	673,661		673,661	(206,714)	242,909	(27,987)	0	93,541		FX (Foreign Exchange)
Currency Swap - 146445PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/21/2022	0	1,394,815	5.46 / 2.94	5,177	0	9,047	63,833		63,833	(11,660)	29,489	(1,089)	0	5,578		FX (Foreign Exchange)
Currency Swap - 146450PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/21/2022	0	1,267,684	5.46 / 2.94	4,705	0	8,223	58,014		58,014	(10,597)	26,801	(989)	0	5,070		FX (Foreign Exchange)
Currency Swap - 146452PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/30/2026	0	1,651,854	4.75 / 2.41	85,653	0	10,069	133,292		133,292	(26,663)	34,136	(4,596)	0	16,165		FX (Foreign Exchange)
Currency Swap - 146457PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	3,008,862	4.48 / 3.01	186,230	0	11,683	252,878		252,878	(43,583)	81,589	(12,507)	0	26,104		FX (Foreign Exchange)
Currency Swap - 146460PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/04/2025	0	1,922,006	4.48 / 3.01	118,960	0	7,463	161,534		161,534	(27,840)	52,118	(7,989)	0	16,675		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146582PR - Receive: Fixed USD Pay: Fixed AUD	752000239 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	04/12/2023	0	5,569,813	3.86 / 3.87	324,596	0	1,840	96,372		96,372	11,797	(173,275)	(52,051)	0	28,295		FX (Foreign Exchange)
Currency Swap - 146585PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,948,631	4.624 / 1.86	200,714	0	27,812	295,651		295,651	(72,563)	82,719	(12,543)	0	35,754		FX (Foreign Exchange)
Currency Swap - 146588PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	3,471,209	4.624 / 1.86	176,446	0	24,449	259,904		259,904	(63,790)	72,718	(11,026)	0	31,431		FX (Foreign Exchange)
Currency Swap - 146589PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	21,695,057	4.624 / 1.86	1,102,788	0	152,809	1,624,403		1,624,403	(398,685)	454,487	(68,914)	0	196,444		FX (Foreign Exchange)
Currency Swap - 146590PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2025	0	1,491,775	4.624 / 1.86	75,829	0	10,507	111,696		111,696	(27,414)	31,251	(4,739)	0	13,508		FX (Foreign Exchange)
Currency Swap - 146599PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	994,040	6.207 / 3.36	53,629	0	7,341	83,056		83,056	(16,430)	20,858	(2,896)	0	10,346		FX (Foreign Exchange)
Currency Swap - 146604PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/31/2026	0	804,660	6.207 / 3.36	43,412	0	5,943	67,233		67,233	(13,300)	16,884	(2,344)	0	8,375		FX (Foreign Exchange)
Currency Swap - 146605PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/28/2026	0	1,313,014	4.69 / 4.76	(12,738)	0	(141)	(13,133)		(13,133)	3,245	(43,195)	654	0	13,914		FX (Foreign Exchange)
Currency Swap - 146610PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	4,484,766	4.38 / 2.87	(9,164)	0	15,857	119,663		119,663	(78,911)	129,388	783	0	41,967		FX (Foreign Exchange)
Currency Swap - 146613PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	4,314,345	4.38 / 2.87	(8,816)	0	15,254	115,115		115,115	(75,912)	124,471	754	0	40,373		FX (Foreign Exchange)
Currency Swap - 146614PR - Receive: Fixed USD Pay: Fixed GBP	903870A#0 - Ultra Electronics Holdings plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/01/2025	0	6,772,927	4.38 / 2.87	(13,839)	0	23,947	180,715		180,715	(119,171)	195,403	1,183	0	63,379		FX (Foreign Exchange)
Currency Swap - 146618PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	10,556,809	4.61 / 1.79	611,416	0	73,907	865,581		865,581	(189,494)	220,570	(35,368)	0	98,560		FX (Foreign Exchange)
Currency Swap - 146619PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2025	0	1,713,759	4.61 / 1.79	99,255	0	11,998	140,516		140,516	(30,762)	35,807	(5,742)	0	16,000		FX (Foreign Exchange)
Currency Swap - 146624PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,917,159	6.67 / 4.95	(31,820)	0	7,277	32,455		32,455	(25,622)	55,425	2,905	0	18,030		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146625PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	1,054,437	6.67 / 4.95	(17,501)	0	4,002	17,850		17,850	(14,092)	30,484	1,598	0	9,916		FX (Foreign Exchange)
Currency Swap - 146628PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/14/2025	0	2,373,930	6.67 / 4.95	(39,401)	0	9,011	40,187		40,187	(31,727)	68,631	3,597	0	22,325		FX (Foreign Exchange)
Currency Swap - 146652PR - Receive: Fixed USD Pay: Fixed CAD	C9082@AA5 - Transurban Cardinal Hldngs LTD Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/10/2023	0	8,592,231	4.634 / 4.22	(264,941)	0	5,301	(400,618)		(400,618)	(78,053)	(100,684)	45,083	0	39,846		FX (Foreign Exchange)
Currency Swap - 146663PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	4,898,272	3.46 / .94	75,851	0	30,914	224,205		224,205	(85,626)	105,624	(3,963)	0	48,387		FX (Foreign Exchange)
Currency Swap - 146666PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,997,814	3.46 / .94	92,878	0	37,853	274,533		274,533	(104,846)	129,334	(4,853)	0	59,248		FX (Foreign Exchange)
Currency Swap - 146667PR - Receive: Fixed USD Pay: Fixed GBP	749000387 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	7,802,707	2.405 / 2.21	290,815	0	5,486	448,032		448,032	(107,085)	208,499	(16,983)	0	74,513		FX (Foreign Exchange)
Currency Swap - 146668PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	16,520,108	3.46 / .94	255,819	0	104,262	756,162		756,162	(288,784)	356,231	(13,367)	0	163,190		FX (Foreign Exchange)
Currency Swap - 146671PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AC4 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	02/26/2026	0	5,897,989	3.46 / .94	91,332	0	37,223	269,964		269,964	(103,101)	127,181	(4,772)	0	58,262		FX (Foreign Exchange)
Currency Swap - 146672PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/02/2029	0	1,881,913	4.33 / 1.86	(3,163)	0	11,344	76,172		76,172	(25,987)	41,159	157	0	25,053		FX (Foreign Exchange)
Currency Swap - 146676PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	35,112,183	2.405 / 2.21	1,308,667	0	24,689	2,016,144		2,016,144	(481,882)	938,244	(76,424)	0	335,310		FX (Foreign Exchange)
Currency Swap - 146677PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	1,033,469	5.405 / 3.4	19,644	0	5,250	78,638		78,638	(7,286)	21,613	(497)	0	15,551		FX (Foreign Exchange)
Currency Swap - 146678PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	4,032,324	5.405 / 3.4	76,647	0	20,484	306,823		306,823	(28,430)	84,329	(1,939)	0	60,674		FX (Foreign Exchange)
Currency Swap - 146684PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	2,818,552	5.405 / 3.4	53,575	0	14,318	214,466		214,466	(19,872)	58,945	(1,355)	0	42,411		FX (Foreign Exchange)
Currency Swap - 146685PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	1,992,734	4.26 / 1.9	(33,558)	0	11,618	42,986		42,986	(32,259)	43,852	1,474	0	20,612		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146686PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	6,710,164	4.26 / 1.9	(112,999)	0	39,121	144,749		144,749	(108,627)	147,665	4,962	0	69,407		FX (Foreign Exchange)
Currency Swap - 146692PR - Receive: Fixed USD Pay: Fixed EUR	T0003#AA0 - ACS Dobfar SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/11/2026	0	4,835,579	4.26 / 1.9	(81,431)	0	28,192	104,311		104,311	(78,280)	106,412	3,576	0	50,017		FX (Foreign Exchange)
Currency Swap - 146695PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	3,417,455	4.08 / 2.98	(258,152)	0	8,359	(122,719)		(122,719)	(55,100)	103,617	11,535	0	35,790		FX (Foreign Exchange)
Currency Swap - 146696PR - Receive: Fixed USD Pay: Fixed GBP	G4986#AB5 - JD WETHERSPOON PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	08/20/2026	0	18,335,725	4.08 / 2.98	(1,385,067)	0	44,850	(658,426)		(658,426)	(295,628)	555,940	61,891	0	192,025		FX (Foreign Exchange)
Currency Swap - 146702PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	07/17/2030	0	2,419,593	4.13 / 3.07	(206,160)	0	4,919	(83,256)		(83,256)	(22,093)	73,557	4,554	0	34,845		FX (Foreign Exchange)
Currency Swap - 146704PR - Receive: Fixed USD Pay: Fixed GBP	749000360 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	11/24/2025	0	13,987,537	2.425 / 2.16	(384,847)	0	7,453	(22,838)		(22,838)	(218,300)	398,289	21,848	0	133,576		FX (Foreign Exchange)
Currency Swap - 146707PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	9,026,864	2.235 / .98	(231,076)	0	28,989	204,242		204,242	(88,159)	189,929	8,301	0	108,934		FX (Foreign Exchange)
Currency Swap - 146711PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	5,748,154	2.235 / .98	(147,145)	0	18,459	130,058		130,058	(56,138)	120,944	5,286	0	69,368		FX (Foreign Exchange)
Currency Swap - 146712PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AL4 - Molkerei Alois Muller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/28/2031	0	2,372,123	2.51 / 1.12	(70,612)	0	8,443	88,433		88,433	(6,246)	49,911	1,635	0	35,235		FX (Foreign Exchange)
Currency Swap - 146719PR - Receive: Fixed USD Pay: Fixed GBP	G5600#\E1 - LondonMetric Property Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/23/2024	0	2,673,255	3.1345 / 2.72	(355,872)	0	603	(232,673)		(232,673)	(52,827)	83,195	26,773	0	21,043		FX (Foreign Exchange)
Currency Swap - 146729PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	4,594,527	3.38 / 2.36	(556,394)	0	9,822	(311,687)		(311,687)	(69,489)	104,440	26,323	0	46,528		FX (Foreign Exchange)
Currency Swap - 146735PR - Receive: Fixed USD Pay: Fixed EUR	G8356*AB2 - Spirax-Sarco Engineering Plc Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/07/2026	0	3,305,118	3.38 / 2.36	(400,247)	0	7,066	(224,215)		(224,215)	(49,987)	75,130	18,936	0	33,471		FX (Foreign Exchange)
Currency Swap - 146744PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	12,033,552	4.69 / 3.54	(1,511,828)	0	30,213	(748,758)		(748,758)	(115,408)	271,454	52,562	0	137,862		FX (Foreign Exchange)
Currency Swap - 146745PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	7,008,729	4.69 / 3.54	(880,537)	0	17,597	(436,101)		(436,101)	(67,217)	158,104	30,614	0	80,295		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146755PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/22/2030	0	941,881	3.218 / 2.48	(60,978)	0	1,484	(18,257)		(18,257)	(10,352)	27,733	1,529	0	13,160		FX (Foreign Exchange)
Currency Swap - 146758PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	1,992,534	3.485 / 2.8	(65,468)	0	2,928	8,313		8,313	(28,895)	57,306	2,709	0	21,805		FX (Foreign Exchange)
Currency Swap - 146759PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	6,698,523	3.485 / 2.8	(220,091)	0	9,843	27,947		27,947	(97,140)	192,653	9,106	0	73,305		FX (Foreign Exchange)
Currency Swap - 146765PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	4,830,955	3.485 / 2.8	(158,729)	0	7,099	20,155		20,155	(70,057)	138,941	6,567	0	52,867		FX (Foreign Exchange)
Currency Swap - 146769PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	14,695,626	3.04 / 1.25	(991,069)	0	63,581	(406,419)		(406,419)	(199,237)	332,698	41,135	0	162,749		FX (Foreign Exchange)
Currency Swap - 146778PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	26,250,505	3.04 / 1.25	(1,770,328)	0	113,573	(725,978)		(725,978)	(355,893)	594,292	73,479	0	290,715		FX (Foreign Exchange)
Currency Swap - 146781PR - Receive: Fixed USD Pay: Fixed EUR	G49408AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	03/11/2030	0	1,881,799	3.786 / 1.83	(132,934)	0	8,608	1,200		1,200	(3,939)	42,415	3,286	0	26,523		FX (Foreign Exchange)
Currency Swap - 146783PR - Receive: Fixed USD Pay: Fixed AUD	Q3973@AA5 - G.U.D. Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	01/24/2028	0	11,178,756	2.905 / 2.682	(443,375)	0	4,106	(283,521)		(283,521)	118,471	(385,085)	15,496	0	134,778		FX (Foreign Exchange)
Currency Swap - 146819PR - Receive: Fixed USD Pay: Fixed CHF	116794B@6 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	12/11/2029	0	1,481,616	3.31 / 1.01	(75,073)	0	8,210	(84,121)		(84,121)	(11,297)	16,048	1,913	0	20,552		FX (Foreign Exchange)
Currency Swap - 146840PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/07/2024	0	278,697	5.5575 / 5.26	0	0	817	55,565		55,565	(4,926)	6,483	0	0	2,212		FX (Foreign Exchange)
Currency Swap - 146923PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	11/29/2028	0	749,067	5.625 / 3.94	0	0	2,850	21,843		21,843	(9,536)	22,178	0	0	9,667		FX (Foreign Exchange)
Currency Swap - 146946PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	09/26/2028	0	1,881,921	4.82 / 5	(21,803)	0	(833)	9,764		9,764	14,145	(61,910)	782	0	23,965		FX (Foreign Exchange)
Currency Swap - 146965PR - Receive: Fixed USD Pay: Fixed AUD	Q0214#AB6 - Alsco Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/24/2024	0	7,860,992	2.68 / 3.33	93,297	0	(10,334)	(124,973)		(124,973)	(14,877)	(251,510)	(15,725)	0	57,604		FX (Foreign Exchange)
Currency Swap - 146967PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	05/03/2024	0	3,999,481	3.61 / 1.27	(276,591)	0	22,405	(133,512)		(133,512)	(96,538)	91,379	24,500	0	28,920		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146971PR - Receive: Fixed USD Pay: Fixed EUR	81725TG*5 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	05/03/2024	0	2,541,832	3.61 / 1.27	(175,785)	0	14,239	(84,852)		(84,852)	(61,354)	58,075	15,571	0	18,380		FX (Foreign Exchange)
Currency Swap - 147020PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/13/2017	10/18/2032	0	36,505,000	4.15 / 2.29	0	0	175,332	2,874,763		2,874,763	(373,408)	751,844	0	0	592,810		FX (Foreign Exchange)
Currency Swap - 147035PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AB4 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/31/2025	0	4,043,077	6.365 / 6.39	7,008	0	958	(57,416)		(57,416)	(13,806)	(131,774)	(454)	0	36,908		FX (Foreign Exchange)
Currency Swap - 147041PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/06/2027	0	1,532,727	3.8 / 1.76	0	0	7,757	12,419		12,419	(23,370)	33,627	0	0	17,587		FX (Foreign Exchange)
Currency Swap - 147042PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/06/2027	0	5,172,225	3.8 / 1.76	0	0	26,175	41,907		41,907	(78,863)	113,475	0	0	59,346		FX (Foreign Exchange)
Currency Swap - 147048PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	07/06/2027	0	3,726,271	3.8 / 1.76	0	0	18,857	30,192		30,192	(56,816)	81,752	0	0	42,755		FX (Foreign Exchange)
Currency Swap - 147059PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	77,026	123,665		123,665	(232,716)	334,853	0	0	175,125		FX (Foreign Exchange)
Currency Swap - 147060PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	126,701	203,417		203,417	(382,798)	550,805	0	0	288,066		FX (Foreign Exchange)
Currency Swap - 147064PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	11/21/2022	0	435,912	5.46 / 2.94	1,618	0	2,828	19,949		19,949	(3,644)	9,216	(340)	0	1,743		FX (Foreign Exchange)
Currency Swap - 147106PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	06/28/2023	0	4,348,436	3.93 / 2.02	0	0	20,784	49,866		49,866	(59,054)	94,414	0	0	24,230		FX (Foreign Exchange)
Currency Swap - 147250PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2021	09/13/2027	0	2,980,699	4.03 / .783	0	0	(485,218)	27,617		27,617	(190,636)	65,219	0	0	34,798		FX (Foreign Exchange)
Currency Swap - 147281PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2021	04/06/2026	0	19,914,144	2.35 / 1.03	0	0	53,247	429,925		429,925	(270,414)	420,480	0	0	199,543		FX (Foreign Exchange)
Currency Swap - 147282PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2021	04/06/2026	0	30,637,145	2.35 / 1.03	0	0	87,672	661,424		661,424	(421,736)	646,893	0	0	306,989		FX (Foreign Exchange)
Currency Swap - 147283PR - Receive: Fixed USD Pay: Fixed EUR	750000420 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2021	04/06/2026	0	10,723,001	2.35 / 1.03	0	0	30,685	231,498		231,498	(147,608)	226,412	0	0	107,446		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 147635PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	8,403,339	3.52 / 1.915	0	0	0	259,292		259,292	(54,370)	178,709	0	0	180,813		FX (Foreign Exchange)
Currency Swap - 147636PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	16,173,259	3.52 / 1.915	0	0	0	499,039		499,039	(104,642)	343,948	0	0	347,996		FX (Foreign Exchange)
Currency Swap - 147641PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	7,008,016	3.52 / 1.915	0	0	0	216,238		216,238	(45,342)	149,036	0	0	150,790		FX (Foreign Exchange)
Currency Swap - 148029PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	1,092,001	4.37 / 2.85	16,005	0	3,866	45,329		45,329	(18,738)	31,073	(872)	0	10,273		FX (Foreign Exchange)
Currency Swap - 148030PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/16/2028	0	1,569,996	4.5075 / 3.06	41,506	0	5,243	94,184		94,184	(22,726)	44,675	(1,223)	0	20,080		FX (Foreign Exchange)
Currency Swap - 148031PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AH4 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2021	10/15/2025	0	5,549,999	4.37 / 2.85	81,347	0	19,648	230,383		230,383	(95,235)	157,927	(4,434)	0	52,214		FX (Foreign Exchange)
Currency Swap - 148426PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	20,445,026	3.665 / 2.9	0	0	39,133	416,220		416,220	58,256	575,445	0	0	468,454		FX (Foreign Exchange)
Currency Swap - 148427PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	45,455,581	3.665 / 2.9	0	0	87,006	925,386		925,386	129,521	1,279,390	0	0	1,041,518		FX (Foreign Exchange)
Currency Swap - 148464PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	10,064,677	3.935 / 2.875	1,260,077	0	27,415	1,602,663		1,602,663	(73,415)	183,300	(80,032)	0	128,167		FX (Foreign Exchange)
Currency Swap - 148465PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	22,877,297	3.935 / 2.875	3,311,796	0	62,316	3,642,899		3,642,899	(137,192)	416,645	(211,597)	0	291,328		FX (Foreign Exchange)
Currency Swap - 148466PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	425,388	6.3435 / 5.44	69,420	0	1,682	79,924		79,924	21,774	7,634	(23,602)	0	1,223		FX (Foreign Exchange)
Currency Swap - 148467PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	918,818	3.935 / 2.875	115,036	0	2,503	146,309		146,309	(6,702)	16,734	(7,306)	0	11,701		FX (Foreign Exchange)
Currency Swap - 148468PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	5,591,703	3.935 / 2.875	809,474	0	15,231	890,403		890,403	(33,533)	101,837	(51,719)	0	71,207		FX (Foreign Exchange)
Currency Swap - 148469PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	3,563,114	3.935 / 2.875	515,808	0	9,706	567,377		567,377	(21,368)	64,892	(32,956)	0	45,374		FX (Foreign Exchange)

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Currency Swap - 148470PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	10,369,203	6.3435 / 5.44	1,692,170	0	40,990	1,948,220		1,948,220	530,767	186,085	(575,326)	0	29,812		FX (Foreign Exchange)
Currency Swap - 148471PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	1,112,444	6.3435 / 5.44	181,542	0	4,398	209,012		209,012	56,943	19,964	(61,723)	0	3,198		FX (Foreign Exchange)
Currency Swap - 148472PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	835,427	6.3435 / 5.44	136,335	0	3,302	156,964		156,964	42,763	14,992	(46,353)	0	2,402		FX (Foreign Exchange)
Currency Swap - 148473PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	4,415,491	6.3435 / 5.44	0	0	17,455	829,606		829,606	(18,975)	79,240	0	0	12,695		FX (Foreign Exchange)
Currency Swap - 148474PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	307,408	6.3435 / 5.44	50,166	0	1,215	57,757		57,757	15,735	5,517	(17,056)	0	884		FX (Foreign Exchange)
Currency Swap - 148475PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	2,048,684	6.3435 / 5.44	334,329	0	8,099	384,917		384,917	104,866	36,765	(113,669)	0	5,890		FX (Foreign Exchange)
Currency Swap - 148476PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	985,599	6.3435 / 5.44	160,842	0	3,896	185,180		185,180	50,450	17,687	(54,685)	0	2,834		FX (Foreign Exchange)
Currency Swap - 148477PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	352,833	6.3435 / 5.44	57,579	0	1,395	66,292		66,292	18,060	6,332	(19,577)	0	1,014		FX (Foreign Exchange)
Currency Swap - 148478PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	1,254,921	6.3435 / 5.44	0	0	4,961	235,781		235,781	(5,393)	22,521	0	0	3,608		FX (Foreign Exchange)
Currency Swap - 148479PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	87,368	6.3435 / 5.44	14,258	0	345	16,415		16,415	4,472	1,568	(4,848)	0	251		FX (Foreign Exchange)
Currency Swap - 148480PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2021	07/30/2022	0	582,254	6.3435 / 5.44	95,019	0	2,302	109,397		109,397	29,804	10,449	(32,306)	0	1,674		FX (Foreign Exchange)
Currency Swap - 148886PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	5,580,036	3.315 / 2.2	0	0	0	253,250		253,250	(71,326)	159,792	0	0	129,876		FX (Foreign Exchange)
Currency Swap - 148903PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	29,620,008	3.315 / 2.2	0	0	0	1,344,306		1,344,306	(378,615)	848,209	0	0	689,411		FX (Foreign Exchange)
Currency Swap - 148904PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	29,090,028	3.315 / 2.2	0	0	0	1,320,253		1,320,253	(371,840)	833,033	0	0	677,076		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148906PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	12/01/2043	0	9,969,960	3.315 / 2.2	0	0	0	452,487		452,487	(127,440)	285,503	0	0	232,053		FX (Foreign Exchange)
Currency Swap - 149881PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	8,407,453	3.57 / 1.89	0	0	0	295,366		295,366	130,535	164,830	0	0	188,097		FX (Foreign Exchange)
Currency Swap - 149882PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	8,680,850	3.57 / 1.89	0	0	0	304,970		304,970	134,780	170,190	0	0	194,214		FX (Foreign Exchange)
Currency Swap - 149883PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/08/2042	0	15,124,812	3.57 / 1.89	0	0	0	531,356		531,356	234,830	296,526	0	0	338,383		FX (Foreign Exchange)
Currency Swap - 150040PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2022	04/13/2037	0	26,967,494	3.62 / 1.93	0	0	0	537,945		537,945	392,103	145,842	0	0	522,831		FX (Foreign Exchange)
Currency Swap - 150131CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	03/29/2024	0	24,879,800	3.435 / 1.75	0	0	1,186	127,365		127,365	(274,135)	401,500	0	0	175,690		FX (Foreign Exchange)
Currency Swap - 150150PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	07/09/2030	0	2,569,810	3.83 / 5.14	0	235,353	(5,611)	115,808		115,808	(270,177)	154,845	(4,212)	0	36,960		FX (Foreign Exchange)
Currency Swap - 150152PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	05/06/2025	0	1,698,552	3.57 / 3.128	0	231,853	1,399	231,701		231,701	(217,379)	229,171	(11,943)	0	14,952		FX (Foreign Exchange)
Currency Swap - 150155PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	10/08/2025	0	1,483,037	3.76 / .955	0	(24,395)	6,933	(66,827)		(66,827)	45,634	(89,039)	973	0	13,915		FX (Foreign Exchange)
Currency Swap - 150156PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AH1 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	10/08/2023	0	1,121,153	3.51 / .755	0	(37,534)	5,148	(65,933)		(65,933)	35,415	(67,312)	3,498	0	6,915		FX (Foreign Exchange)
Currency Swap - 150158PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	12/05/2025	0	1,104,450	3.87 / 3.66	0	(33,993)	310	(62,815)		(62,815)	44,110	(74,231)	1,300	0	10,594		FX (Foreign Exchange)
Currency Swap - 150167PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/19/2028	0	2,002,500	3.625 / 4.23	0	257,104	(1,631)	153,247		153,247	(222,084)	125,125	(6,899)	0	24,116		FX (Foreign Exchange)
Currency Swap - 150168PR - Receive: Fixed USD Pay: Fixed CAD	C5793#AJ2 - McCain Finance (Canada) Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	04/23/2032	0	7,330,000	3.68 / 3.68	0	450,697	0	338,248		338,248	(139,437)	33,157	(6,169)	0	116,255		FX (Foreign Exchange)
Currency Swap - 150169PR - Receive: Fixed USD Pay: Fixed GBP	G7314#AA3 - The Queen's College of St Mar Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	03/11/2058	0	1,615,831	4.07 / 2.62	0	395,753	4,109	432,454		432,454	(88,802)	126,518	(1,014)	0	48,439		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 150170PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	02/21/2028	0	1,103,850	5.58 / 3.1	0	140,341	4,851	132,381		132,381	(104,860)	102,465	(5,565)	0	13,395		FX (Foreign Exchange)
Currency Swap - 150171PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	10/14/2025	0	1,038,717	6.67 / 4.95	0	8,580	2,978	17,584		17,584	16,888	(7,269)	(615)	0	9,768		FX (Foreign Exchange)
Currency Swap - 150172PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	02/11/2059	0	2,815,942	4.8175 / 3.3	0	130,140	6,056	267,768		267,768	272,771	(134,802)	(341)	0	85,485		FX (Foreign Exchange)
Currency Swap - 150173PR - Receive: Fixed USD Pay: Fixed EUR	750000297 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	09/10/2026	0	994,500	3.21 / 1.01	0	9,041	3,674	8,086		8,086	6,238	(6,885)	(308)	0	10,482		FX (Foreign Exchange)
Currency Swap - 150174PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	518,810	3.09 / 1.07	0	5,844	1,752	6,004		6,004	(749)	1,093	(185)	0	5,671		FX (Foreign Exchange)
Currency Swap - 150175PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	551,690	2.93 / .99	0	(3,522)	1,782	(2,931)		(2,931)	6,674	(6,192)	110	0	6,031		FX (Foreign Exchange)
Currency Swap - 150818CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	09/22/2023	0	30,475,060	3.6625 / 1.8	0	0	12,666	286,979		286,979	(202,163)	489,143	0	0	185,110		FX (Foreign Exchange)
Currency Swap - 152446PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2022	06/30/2032	0	85,631,000	3.865 / 3.18	0	0	0	(145,463)		(145,463)	(194,213)	48,750	0	0	1,370,765		FX (Foreign Exchange)
Currency Swap - 152498PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	15,324,435	3.75 / 3.13	0	0	0	(119,426)		(119,426)	(63,940)	(55,485)	0	0	245,311		FX (Foreign Exchange)
Currency Swap - 152499PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	158,381,489	3.75 / 3.13	0	0	0	(1,234,289)		(1,234,289)	(660,837)	(573,452)	0	0	2,535,341		FX (Foreign Exchange)
Currency Swap - 152500PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	9,853,550	3.75 / 3.13	0	0	0	(76,790)		(76,790)	(41,113)	(35,677)	0	0	157,734		FX (Foreign Exchange)
Currency Swap - 152501PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2032	0	44,607,880	3.75 / 3.13	0	0	0	(347,635)		(347,635)	(186,124)	(161,512)	0	0	714,074		FX (Foreign Exchange)
Currency Swap - 152503PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2037	0	7,500,001	3.965 / 3.24	0	0	0	(75,393)		(75,393)	(48,237)	(27,155)	0	0	146,442		FX (Foreign Exchange)
Currency Swap - 152504PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2022	06/30/2037	0	49,332,688	3.965 / 3.24	0	0	0	(495,909)		(495,909)	(317,290)	(178,619)	0	0	963,252		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 131028PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	10,828,490	3.085 / 1.061	0	0	54,000	(135,510)		(135,510)	(195,899)	241,277	0	0	88,325		FX (Foreign Exchange)
Currency Swap - 131029PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	6,316,619	3.085 / 1.061	0	0	31,500	(79,048)		(79,048)	(114,275)	140,745	0	0	51,523		FX (Foreign Exchange)
Currency Swap - 131030PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	8,121,368	3.085 / 1.061	0	0	40,500	(101,633)		(101,633)	(146,925)	180,958	0	0	66,244		FX (Foreign Exchange)
Currency Swap - 131031PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	46,021,084	3.085 / 1.061	0	0	229,498	(575,918)		(575,918)	(832,572)	1,025,429	0	0	375,382		FX (Foreign Exchange)
Currency Swap - 131032PR - Receive: Fixed USD Pay: Fixed EUR	750000317 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2019	11/29/2024	0	18,949,858	3.085 / 1.061	0	0	94,499	(237,143)		(237,143)	(342,824)	422,235	0	0	154,569		FX (Foreign Exchange)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										12,964,673	1,765,260	6,466,833	156,080,155	XXX	156,080,155	(42,634,699)	31,606,499	(1,890,268)	0	44,110,036	XXX	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	0	85,600,159	.6083 / Total Return	0	0	12,846	2,362,881		2,362,881	10,177,539	0	0	0	1,029,185		LD (Liability Cashflow)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2022	01/12/2028	0	5,747,747	.6083 / Total Return	0	0	121,937	0		0	0	0	0	0	69,106		LD (Liability Cashflow)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	0	89,825,801	.7274 / Total Return	0	0	141,365	(1,306,761)		(1,306,761)	389,460	0	0	0	1,086,997		LD (Liability Cashflow)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	0	103,410,539	.869 / Total Return	0	0	209,978	2,070,252		2,070,252	1,291,316	0	0	0	650,610		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2019	01/12/2024	0	121,929,720	.6833 / Total Return	0	0	20,907	6,005,824		6,005,824	9,191,873	0	0	0	813,888		LD (Liability Cashflow)
Total Return Swap - 126288CM - Receive: Floating 3 Month Libor +44.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/13/2022	01/12/2024	0	2,025,480	.6833 / Total Return	0	0	185,864	0		0	0	0	0	0	13,520		LD (Liability Cashflow)
Total Return Swap - 126785CM - Receive: Floating 3 Month Libor +19.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2019	02/09/2024	0	179,642,195	.5724 / Total Return	0	0	207,474	(2,324,584)		(2,324,584)	1,081,930	0	0	0	1,224,182		LD (Liability Cashflow)
Total Return Swap - 128499CM - Receive: Floating 3 Month Libor +25 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2019	06/21/2024	0	159,627,737	1.1779 / Total Return	0	0	222,212	(2,346,944)		(2,346,944)	5,005,677	0	0	0	1,190,035		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 128512CM - Receive: Floating 3 Month Libor +20 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2019	06/23/2022	0	330,444,811	1.1576 / Total Return	0	0	404,925	(4,970,952)		(4,970,952)	3,595,489	0	0	0	789,781		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2019	11/07/2024	0	136,222,943	.63 / Total Return	0	0	191,834	(1,474,230)		(1,474,230)	963,918	0	0	0	1,098,719		LD (Liability Cashflow)
Total Return Swap - 130697CM - Receive: Floating 3 Month Libor +31.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	11/07/2024	0	15,135,883	.63 / Total Return	0	749,927	4,768	(163,803)		(163,803)	(899,582)	0	(14,148)	0	122,080		LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2020	03/17/2025	0	131,005,449	1.4364 / Total Return	0	0	280,286	(7,723,508)		(7,723,508)	(5,129,917)	0	0	0	1,127,402		LD (Liability Cashflow)
Total Return Swap - 132807CM - Receive: Floating 3 Month Libor +52 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	03/17/2025	0	14,556,161	1.4364 / Total Return	0	190,768	18,948	(858,168)		(858,168)	(1,040,793)	0	(8,142)	0	125,267		LD (Liability Cashflow)
Total Return Swap - 141417CM - Receive: Floating 3 Month Libor -6 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2021	04/19/2022	0	144,291,787	.188 / Total Return	0	0	58,585	5,786,547		5,786,547	4,412,782	0	0	0	163,049		LD (Liability Cashflow)
Total Return Swap - 148221CM - Receive: Fixed Pay: Floating 3 Month Libor +14 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2021	10/26/2022	0	30,155,431	.Total Return / .4071	0	0	(28,161)	(2,443,169)		(2,443,169)	(1,240,789)	0	0	0	113,824		EL (Equity Risk Liability)
Total Return Swap - 149957CM - Receive: Fixed Pay: Floating 3 Month Libor +45 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2022	04/28/2022	0	71,161,341	.Total Return / .7666	0	0	(95,463)	(442,522)		(442,522)	(442,522)	0	0	0	97,616		EL (Equity Risk Liability)
Total Return Swap - 150077CM - Receive: Floating 3 Month Libor +27.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2022	09/29/2022	0	239,684,447	1.2579 / Total Return	0	11,949,351	203,000	971,964		971,964	(8,075,249)	0	(2,902,138)	0	842,844		LD (Liability Cashflow)
Total Return Swap - 151743CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	12/20/2022	0	20,361,000	.Total Return / .3	0	(2,512)	(1,866)	259,554		259,554	261,939	0	127	0	86,410		EL (Equity Risk Liability)
Total Return Swap - 151750CM - Receive: Fixed Pay: Floating 3 Month Libor -2 BPS	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2022	03/19/2024	0	88,972,376	.Total Return / .914	0	0	(22,589)	315,879		315,879	315,879	0	0	0	624,035		EL (Equity Risk Liability)
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	12,887,534	2,136,847	(6,281,741)	XXX	(6,281,741)	19,858,951	0	(2,924,302)	0	11,268,550	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										713,081,597	48,176,430	21,197,359	1,203,662,747	XXX	1,203,662,747	(204,719,220)	31,606,499	(11,426,254)	0	698,183,701	XXX	XXX
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	01/17/2047	0	49,642,177	.5 / Credit Event	(1,881,699)	0	61,814	(1,520,489)		180,762	0	0	13,928	0	49,642,177	1	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap - 146247CM Sell Protection, Receive Fixed	12607@TJ9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	12/20/2026	0	500,000,000	1 / Credit Event	12,514,457	0	1,250,000	11,293,356		8,465,220	0	0	(581,845)	0	500,000,000	3	RC (Credit Replications)
Credit Default Swap - 146253CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2021	12/20/2031	0	250,000,000	1 / Credit Event	2,301,965	0	625,000	2,190,635		(88,322)	0	0	(53,027)	0	250,000,000	3	RC (Credit Replications)
Credit Default Swap - 149194CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/20/2026	0	140,000,000	5 / Credit Event	12,362,000	0	1,750,000	11,702,894		8,662,289	0	0	(564,480)	0	140,000,000	6	RC (Credit Replications)
Credit Default Swap - 151912CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2022	06/20/2032	0	460,000,000	1 / Credit Event	0	(2,751,714)	89,444	(2,747,050)		(1,586,173)	0	0	4,664	0	460,000,000	3	RC (Credit Replications)
Credit Default Swap - 151913CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2022	06/20/2032	0	60,000,000	1 / Credit Event	0	(358,919)	11,667	(358,311)		(206,892)	0	0	608	0	60,000,000	3	RC (Credit Replications)
Credit Default Swap - 151914CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2022	06/20/2032	0	30,000,000	1 / Credit Event	0	(179,460)	5,833	(179,155)		(103,446)	0	0	304	0	30,000,000	3	RC (Credit Replications)
Credit Default Swap - 151949CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	06/20/2032	0	645,000,000	1 / Credit Event	0	(3,149,871)	71,667	(3,146,837)		(2,224,091)	0	0	3,034	0	645,000,000	3	RC (Credit Replications)
Credit Default Swap - 152210CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	06/20/2027	0	150,000,000	5 / Credit Event	0	7,071,429	62,500	7,060,983		8,063,533	0	0	(10,446)	0	150,000,000	3	RC (Credit Replications)
Credit Default Swap - 152213CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	06/20/2027	0	50,000,000	5 / Credit Event	0	2,357,143	20,833	2,353,661		2,687,844	0	0	(3,482)	0	50,000,000	3	RC (Credit Replications)
Credit Default Swap - 152441CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2022	06/20/2027	0	150,000,000	5 / Credit Event	0	8,434,714	20,833	8,430,580		8,063,533	0	0	(4,134)	0	150,000,000	3	RC (Credit Replications)
Credit Default Swap - 152445CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2022	06/20/2027	0	25,000,000	5 / Credit Event	0	1,405,786	3,472	1,405,097		1,343,922	0	0	(689)	0	25,000,000	3	RC (Credit Replications)
1189999999. Subtotal - Swaps - Replication - Credit Default										25,296,724	12,829,108	3,973,064	36,485,364	XXX	33,258,180	0	0	(1,195,565)	0	2,509,642,177	XXX	XXX
1229999999. Subtotal - Swaps - Replication										25,296,724	12,829,108	3,973,064	36,485,364	XXX	33,258,180	0	0	(1,195,565)	0	2,509,642,177	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										1,106,113,570	63,821,695	37,199,220	1,445,818,091	XXX	1,441,327,793	(190,962,515)	0	(6,611,684)	0	713,883,576	XXX	XXX
1369999999. Total Swaps - Credit Default										25,296,724	12,829,108	3,973,064	36,485,364	XXX	33,258,180	0	0	(1,195,565)	0	2,509,642,177	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										8,370,911	1,825,894	36,446,068	403,686,089	XXX	600,759,180	(42,634,699)	194,435,111	(1,686,331)	0	187,721,316	XXX	XXX
1389999999. Total Swaps - Total Return										0	12,887,534	2,136,847	(6,281,741)	XXX	(6,281,741)	19,858,951	0	(2,924,302)	0	11,268,550	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										1,139,781,204	91,364,230	79,755,199	1,879,707,803	XXX	2,069,063,412	(213,738,263)	194,435,111	(12,417,882)	0	3,422,515,619	XXX	XXX
Bond Forward - 140769CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2021	06/30/2022	0	41,630,000	0 / 0	0	0	0	0		(1,243,774)	0	0	0	0	104,075		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bond Forward - 141174CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2021	09/30/2022	0	42,150,000	0 / 0	0	0	0	0		(441,208)	0	0	0	0	149,023		100% \ 100%
Bond Forward - 141852CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2021	12/30/2022	0	43,150,000	0 / 0	0	0	0	0		112,514	0	0	0	0	186,510		100% \ 100%
Bond Forward - 146344CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2021	03/30/2023	0	42,800,000	0 / 0	0	0	0	0		(4,088,925)	0	0	0	0	213,712		100% \ 100%
Bond Forward - 149466CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2022	06/28/2023	0	59,900,000	0 / 0	0	0	0	0		(3,739,830)	0	0	0	0	333,769		100% \ 100%
Bond Forward - 150249CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2022	09/28/2023	0	57,500,000	0 / 0	0	0	0	0		(2,871,824)	0	0	0	0	351,166		100% \ 100%
Bond Forward - 150685CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2022	12/28/2023	0	59,800,000	0 / 0	0	0	0	0		(1,332,043)	0	0	0	0	394,627		100% \ 100%
Bond Forward - 151536CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2022	03/15/2023	0	48,280,000	0 / 0	0	0	0	0		(240,498)	0	0	0	0	236,152		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2022	0	1,972,992	1.23312	0	0	0	133,310		133,310	0	(56,683)	(1,245)	0	4,932		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2022	0	2,097,120	1.2336	0	0	0	140,523		140,523	0	(58,804)	(1,264)	0	7,414		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/30/2022	0	2,221,380	1.2341	0	0	0	149,872		149,872	0	(58,139)	(1,294)	0	9,602		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2023	0	1,852,305	1.23487	0	0	0	124,948		124,948	0	(46,196)	(1,084)	0	9,262		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2023	0	2,100,418	1.23554	0	0	0	143,331		143,331	0	(48,515)	(1,220)	0	11,742		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2023	0	2,101,761	1.23633	0	0	0	144,338		144,338	0	(45,898)	(1,228)	0	12,848		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2023	0	2,474,600	1.2373	0	0	0	170,265		170,265	0	(52,021)	(1,479)	0	16,343		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/28/2024	0	1,733,648	1.23832	0	0	0	119,400		119,400	0	(35,244)	(1,061)	0	12,234		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2024	0	2,107,065	1.23945	0	0	0	145,733		145,733	0	(40,863)	(1,326)	0	15,775		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2024	0	2,233,206	1.24067	0	0	0	155,381		155,381	0	(41,037)	(1,446)	0	17,655		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2024	0	2,608,053	1.24193	0	0	0	182,671		182,671	0	(45,457)	(1,737)	0	21,625		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2025	0	1,740,564	1.24326	0	0	0	122,500		122,500	0	(29,141)	(1,195)	0	15,074		100% \ 100%

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
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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2025	0	2,240,424	1.24468	0	0	0	157,991		157,991	0	(36,695)	(1,585)	0	20,195		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2025	0	2,243,178	1.24621	0	0	0	157,906		157,906	0	(36,645)	(1,639)	0	20,983		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2025	0	2,745,226	1.24783	0	0	0	192,286		192,286	0	(45,337)	(2,071)	0	26,581		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2026	0	1,749,300	1.2495	0	0	0	121,637		121,637	0	(29,367)	(1,361)	0	17,493		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2026	0	2,377,413	1.25127	0	0	0	163,913		163,913	0	(40,577)	(1,909)	0	24,506		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2026	0	2,380,928	1.25312	0	0	0	162,649		162,649	0	(41,324)	(1,971)	0	25,254		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2026	0	2,886,615	1.25505	0	0	0	195,365		195,365	0	(50,873)	(2,461)	0	31,456		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2027	0	1,759,786	1.25699	0	0	0	118,113		118,113	0	(31,423)	(1,543)	0	19,675		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2027	0	2,392,100	1.259	0	0	0	159,515		159,515	0	(43,065)	(2,153)	0	27,405		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/30/2027	0	2,396,014	1.26106	0	0	0	159,014		159,014	0	(43,382)	(2,212)	0	28,096		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2027	0	3,031,608	1.26317	0	0	0	200,500		200,500	0	(55,153)	(2,866)	0	36,348		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/31/2028	0	1,897,905	1.26527	0	0	0	125,237		125,237	0	(34,745)	(1,834)	0	23,244		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2028	0	2,534,820	1.26741	0	0	0	166,985		166,985	0	(46,734)	(2,501)	0	31,685		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/29/2028	0	2,539,140	1.26957	0	0	0	167,024		167,024	0	(47,180)	(2,554)	0	32,354		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/29/2028	0	3,052,224	1.27176	0	0	0	200,448		200,448	0	(57,103)	(3,128)	0	39,634		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2029	0	2,038,368	1.27398	0	0	0	133,554		133,554	0	(38,311)	(2,126)	0	26,955		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2029	0	2,552,420	1.27621	0	0	0	166,801		166,801	0	(48,200)	(2,706)	0	34,350		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	09/28/2029	0	2,557,240	1.27862	0	0	0	166,228		166,228	0	(48,488)	(2,761)	0	34,998		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	12/31/2029	0	3,202,450	1.28098	0	0	0	207,189		207,189	0	(61,093)	(3,511)	0	44,576		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	03/29/2030	0	1,924,785	1.28319	0	0	0	123,919		123,919	0	(36,988)	(2,138)	0	27,211		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2030	0	2,699,571	1.28551	0	0	0	172,745		172,745	0	(52,381)	(3,039)	0	38,751		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2031	0	10,915,800	1.2995	0	0	0	646,539		646,539	0	(218,273)	(13,679)	0	165,996		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2032	0	11,137,550	1.3103	0	0	0	637,155		637,155	0	(227,272)	(14,571)	0	178,288		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2033	0	11,493,570	1.3211	0	0	0	643,421		643,421	0	(242,341)	(15,548)	0	192,753		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2034	0	11,725,120	1.3324	0	0	0	638,232		638,232	0	(268,277)	(16,354)	0	205,190		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2035	0	11,962,490	1.3441	0	0	0	632,524		632,524	0	(290,322)	(17,152)	0	217,676		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2036	0	12,213,900	1.3571	0	0	0	622,315		622,315	0	(308,407)	(18,057)	0	230,532		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2037	0	12,331,800	1.3702	0	0	0	608,508		608,508	0	(321,617)	(18,704)	0	240,786		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2038	0	12,451,500	1.3835	0	0	0	597,924		597,924	0	(334,360)	(19,304)	0	250,968		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2039	0	12,432,410	1.3969	0	0	0	583,147		583,147	0	(342,718)	(19,633)	0	258,178		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2040	0	12,413,280	1.4106	0	0	0	567,801		567,801	0	(350,097)	(19,927)	0	265,109		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2041	0	12,385,320	1.4236	0	0	0	555,232		555,232	0	(357,135)	(20,093)	0	271,645		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2042	0	12,210,250	1.4365	0	0	0	533,930		533,930	0	(359,421)	(19,963)	0	274,731		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2043	0	11,883,440	1.4492	0	0	0	502,337		502,337	0	(356,862)	(19,537)	0	273,900		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2044	0	11,548,220	1.4618	0	0	0	467,299		467,299	0	(353,466)	(19,058)	0	272,364		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2045	0	11,055,750	1.4741	0	0	0	424,648		424,648	0	(344,370)	(18,279)	0	266,544		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/29/2046	0	10,551,310	1.4861	0	0	0	381,521		381,521	0	(333,687)	(17,449)	0	259,767		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/28/2047	0	10,035,930	1.4979	0	0	0	338,586		338,586	0	(321,243)	(16,579)	0	252,109		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2048	0	9,360,140	1.5097	0	0	0	291,465		291,465	0	(302,343)	(15,434)	0	239,782		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2049	0	8,670,270	1.5211	0	0	0	247,134		247,134	0	(282,310)	(14,252)	0	226,301		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2020	06/30/2050	0	50,415,960	1.5324	0	0	0	1,298,877		1,298,877	0	(1,655,037)	(82,577)	0	1,339,823		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2022	0	1,343,789	1.343789	0	0	0	(27,092)		(27,092)	0	(34,172)	(1,941)	0	3,359		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2022	0	1,478,948	1.344498	0	0	0	(30,274)		(30,274)	0	(36,549)	(1,942)	0	5,229		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2022	0	1,479,765	1.345241	0	0	0	(29,131)		(29,131)	0	(33,624)	(1,804)	0	6,396		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2023	0	1,480,883	1.346257	0	0	0	(28,603)		(28,603)	0	(31,636)	(1,728)	0	7,404		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2023	0	1,481,895	1.347177	0	0	0	(26,831)		(26,831)	0	(28,676)	(1,656)	0	8,284		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2023	0	1,483,048	1.348225	0	0	0	(25,519)		(25,519)	0	(26,521)	(1,610)	0	9,065		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2023	0	1,484,284	1.349349	0	0	0	(24,524)		(24,524)	0	(25,028)	(1,579)	0	9,803		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/28/2024	0	1,485,816	1.350742	0	0	0	(23,882)		(23,882)	0	(23,727)	(1,575)	0	10,485		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2024	0	1,487,367	1.352152	0	0	0	(22,829)		(22,829)	0	(22,131)	(1,571)	0	11,135		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2024	0	1,624,494	1.353745	0	0	0	(23,677)		(23,677)	0	(22,297)	(1,722)	0	12,843		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2024	0	1,626,623	1.355519	0	0	0	(22,580)		(22,580)	0	(20,579)	(1,744)	0	13,487		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2025	0	1,629,104	1.357587	0	0	0	(21,962)		(21,962)	0	(19,262)	(1,786)	0	14,108		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2025	0	1,631,695	1.359746	0	0	0	(21,658)		(21,658)	0	(18,458)	(1,829)	0	14,708		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2025	0	1,634,534	1.362112	0	0	0	(21,863)		(21,863)	0	(18,154)	(1,879)	0	15,290		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2025	0	1,637,519	1.364599	0	0	0	(22,457)		(22,457)	0	(18,210)	(1,931)	0	15,855		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2026	0	1,640,636	1.367197	0	0	0	(23,385)		(23,385)	0	(18,430)	(1,986)	0	16,406		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2026	0	1,643,968	1.369973	0	0	0	(24,510)		(24,510)	0	(18,673)	(2,045)	0	16,946		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2026	0	1,784,767	1.372898	0	0	0	(27,913)		(27,913)	0	(20,513)	(2,281)	0	18,930		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2026	0	1,788,683	1.37591	0	0	0	(29,273)		(29,273)	0	(20,773)	(2,345)	0	19,492		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2027	0	1,792,657	1.378967	0	0	0	(30,563)		(30,563)	0	(20,979)	(2,409)	0	20,043		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2027	0	1,796,818	1.382168	0	0	0	(31,698)		(31,698)	0	(21,034)	(2,474)	0	20,585		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2027	0	1,801,123	1.385479	0	0	0	(32,679)		(32,679)	0	(21,006)	(2,538)	0	21,120		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2027	0	1,805,482	1.388832	0	0	0	(33,485)		(33,485)	0	(20,953)	(2,600)	0	21,647		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/31/2028	0	1,809,856	1.392197	0	0	0	(34,179)		(34,179)	0	(20,945)	(2,659)	0	22,166		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/30/2028	0	1,814,319	1.39563	0	0	0	(34,825)		(34,825)	0	(20,966)	(2,717)	0	22,679		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/29/2028	0	1,958,788	1.399134	0	0	0	(38,222)		(38,222)	0	(22,627)	(2,988)	0	24,959		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2028	0	1,963,797	1.402712	0	0	0	(38,996)		(38,996)	0	(22,648)	(3,049)	0	25,500		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2029	0	1,968,883	1.406345	0	0	0	(39,876)		(39,876)	0	(22,599)	(3,109)	0	26,036		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/29/2029	0	1,974,193	1.410138	0	0	0	(40,929)		(40,929)	0	(22,541)	(3,171)	0	26,569		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/28/2029	0	1,979,501	1.413929	0	0	0	(42,065)		(42,065)	0	(22,490)	(3,230)	0	27,091		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2029	0	1,984,987	1.417848	0	0	0	(43,298)		(43,298)	0	(22,485)	(3,287)	0	27,630		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	03/29/2030	0	1,990,149	1.421535	0	0	0	(44,513)		(44,513)	0	(22,532)	(3,339)	0	28,136		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	06/28/2030	0	2,138,075	1.425383	0	0	0	(49,145)		(49,145)	0	(24,279)	(3,633)	0	30,691		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	09/30/2030	0	2,144,073	1.429382	0	0	0	(50,697)		(50,697)	0	(24,476)	(3,689)	0	31,255		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2030	0	2,149,962	1.433308	0	0	0	(52,240)		(52,240)	0	(24,724)	(3,740)	0	31,798		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2031	0	8,841,401	1.44941	0	0	0	(238,043)		(238,043)	0	(104,136)	(16,026)	0	138,036		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2032	0	9,382,976	1.46609	0	0	0	(270,402)		(270,402)	0	(107,339)	(17,599)	0	153,821		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2033	0	9,938,284	1.483326	0	0	0	(304,309)		(304,309)	0	(122,731)	(19,198)	0	170,314		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2034	0	10,509,905	1.501415	0	0	0	(343,015)		(343,015)	0	(140,332)	(20,856)	0	187,600		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2035	0	11,099,176	1.520435	0	0	0	(384,253)		(384,253)	0	(154,192)	(22,572)	0	205,784		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2036	0	11,552,123	1.540283	0	0	0	(422,094)		(422,094)	0	(163,505)	(24,028)	0	221,834		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2037	0	12,174,887	1.560883	0	0	0	(466,536)		(466,536)	0	(174,684)	(25,847)	0	241,588		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2038	0	12,655,952	1.581994	0	0	0	(505,039)		(505,039)	0	(183,675)	(27,348)	0	258,984		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2039	0	13,146,593	1.603243	0	0	0	(542,938)		(542,938)	0	(192,744)	(28,819)	0	276,917		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2040	0	13,646,086	1.624534	0	0	0	(580,645)		(580,645)	0	(202,012)	(30,240)	0	295,446		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2041	0	14,150,371	1.645392	0	0	0	(619,128)		(619,128)	0	(211,382)	(31,591)	0	314,428		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2042	0	14,661,082	1.666032	0	0	0	(661,685)		(661,685)	0	(220,936)	(32,890)	0	333,922		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2043	0	15,178,950	1.68655	0	0	0	(710,026)		(710,026)	0	(230,836)	(34,153)	0	353,950		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2044	0	15,534,119	1.707046	0	0	0	(756,437)		(756,437)	0	(237,949)	(35,009)	0	370,443		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2045	0	15,893,662	1.727572	0	0	0	(808,590)		(808,590)	0	(244,312)	(35,843)	0	387,237		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2046	0	16,087,111	1.748599	0	0	0	(858,406)		(858,406)	0	(246,603)	(36,291)	0	400,162		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2047	0	16,282,399	1.769826	0	0	0	(912,637)		(912,637)	0	(247,201)	(36,729)	0	413,121		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2048	0	16,299,729	1.791179	0	0	0	(959,414)		(959,414)	0	(244,023)	(36,739)	0	421,514		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/31/2049	0	16,310,565	1.812285	0	0	0	(1,006,136)		(1,006,136)	0	(240,715)	(36,697)	0	429,606		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/30/2050	0	15,946,039	1.832878	0	0	0	(1,027,530)		(1,027,530)	0	(232,994)	(35,766)	0	427,486		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2020	12/29/2051	0	125,463,536	1.853228	0	0	0	(8,426,610)		(8,426,610)	0	(1,829,701)	(280,319)	0	3,421,305		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2022	0	2,367,219	1.35347	0	0	0	(64,276)		(64,276)	0	(63,123)	(23)	0	5,918		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2022	0	2,365,348	1.3524	0	0	0	(61,867)		(61,867)	0	(61,135)	(23)	0	8,363		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/30/2022	0	2,319,002	1.3514	0	0	0	(55,881)		(55,881)	0	(55,168)	(23)	0	10,024		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2023	0	2,318,162	1.35091	0	0	0	(52,456)		(52,456)	0	(51,939)	(23)	0	11,591		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2023	0	2,406,876	1.35066	0	0	0	(49,509)		(49,509)	0	(49,022)	(24)	0	13,455		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2023	0	2,407,250	1.35087	0	0	0	(45,894)		(45,894)	0	(45,459)	(24)	0	14,715		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/29/2023	0	2,364,071	1.35167	0	0	0	(42,885)		(42,885)	0	(42,188)	(23)	0	15,613		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/28/2024	0	2,365,505	1.35249	0	0	0	(40,882)		(40,882)	0	(40,128)	(23)	0	16,693		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/28/2024	0	2,456,348	1.35336	0	0	0	(39,739)		(39,739)	0	(39,020)	(24)	0	18,390		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2024	0	2,458,653	1.35463	0	0	0	(37,318)		(37,318)	0	(36,253)	(24)	0	19,437		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2024	0	2,461,430	1.35616	0	0	0	(35,235)		(35,235)	0	(33,700)	(24)	0	20,409		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2025	0	2,420,152	1.35811	0	0	0	(33,477)		(33,477)	0	(31,199)	(24)	0	20,959		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2025	0	2,514,075	1.36043	0	0	0	(34,515)		(34,515)	0	(31,169)	(25)	0	22,662		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2025	0	2,518,676	1.36292	0	0	0	(35,033)		(35,033)	0	(30,767)	(25)	0	23,560		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2025	0	2,523,426	1.36549	0	0	0	(36,080)		(36,080)	0	(30,925)	(25)	0	24,433		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2026	0	2,483,174	1.36814	0	0	0	(36,917)		(36,917)	0	(30,784)	(24)	0	24,832		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2026	0	2,623,941	1.37092	0	0	0	(40,723)		(40,723)	0	(32,941)	(25)	0	27,047		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2026	0	2,584,080	1.37378	0	0	0	(41,871)		(41,871)	0	(32,882)	(25)	0	27,408		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2026	0	2,589,535	1.37668	0	0	0	(43,644)		(43,644)	0	(33,361)	(25)	0	28,219		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2027	0	2,549,464	1.37958	0	0	0	(44,449)		(44,449)	0	(33,171)	(25)	0	28,504		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2027	0	2,691,825	1.38255	0	0	0	(48,128)		(48,128)	0	(35,148)	(26)	0	30,839		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2027	0	2,657,800	1.38861	0	0	0	(48,930)		(48,930)	0	(34,672)	(25)	0	31,866		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2028	0	2,761,486	1.39469	0	0	0	(51,440)		(51,440)	0	(36,137)	(26)	0	34,519		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2028	0	2,721,341	1.39771	0	0	0	(50,785)		(50,785)	0	(35,738)	(26)	0	34,676		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/29/2028	0	2,727,163	1.4007	0	0	0	(50,901)		(50,901)	0	(35,912)	(26)	0	35,413		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/29/2029	0	2,686,854	1.40379	0	0	0	(50,380)		(50,380)	0	(35,377)	(25)	0	35,530		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/29/2029	0	2,785,187	1.40666	0	0	0	(52,094)		(52,094)	0	(36,702)	(26)	0	37,483		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2029	0	2,791,087	1.40964	0	0	0	(52,390)		(52,390)	0	(36,804)	(26)	0	38,198		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2029	0	2,797,186	1.41272	0	0	0	(52,793)		(52,793)	0	(36,974)	(26)	0	38,935		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/29/2030	0	2,756,173	1.4156	0	0	0	(52,349)		(52,349)	0	(36,589)	(26)	0	38,965		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/28/2030	0	2,855,622	1.41859	0	0	0	(54,708)		(54,708)	0	(38,192)	(27)	0	40,991		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2030	0	2,861,882	1.4217	0	0	0	(55,393)		(55,393)	0	(38,641)	(27)	0	41,719		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	12/31/2030	0	2,821,025	1.42476	0	0	0	(55,197)		(55,197)	0	(38,510)	(26)	0	41,724		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2031	0	2,827,024	1.42779	0	0	0	(55,951)		(55,951)	0	(39,051)	(26)	0	42,405		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	06/30/2031	0	2,927,560	1.43087	0	0	0	(58,589)		(58,589)	0	(40,921)	(27)	0	44,519		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2031	0	2,886,622	1.43399	0	0	0	(58,323)		(58,323)	0	(40,740)	(27)	0	44,486		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2032	0	11,744,798	1.44676	0	0	0	(241,509)		(241,509)	0	(165,749)	(108)	0	190,287		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2033	0	11,947,903	1.45991	0	0	0	(245,969)		(245,969)	0	(178,399)	(109)	0	202,587		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2034	0	12,153,735	1.47318	0	0	0	(251,641)		(251,641)	0	(199,105)	(110)	0	214,804		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2035	0	12,313,922	1.48665	0	0	0	(254,639)		(254,639)	0	(214,035)	(110)	0	226,154		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2036	0	12,430,629	1.50074	0	0	0	(255,941)		(255,941)	0	(224,838)	(110)	0	236,672		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2037	0	12,501,968	1.51539	0	0	0	(256,134)		(256,134)	0	(233,631)	(110)	0	246,101		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2038	0	12,581,295	1.53113	0	0	0	(258,817)		(258,817)	0	(241,779)	(109)	0	255,527		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2039	0	12,610,901	1.54716	0	0	0	(259,762)		(259,762)	0	(248,569)	(108)	0	263,776		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2040	0	12,585,195	1.56299	0	0	0	(258,425)		(258,425)	0	(254,030)	(107)	0	270,596		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2041	0	12,504,175	1.57881	0	0	0	(257,028)		(257,028)	0	(257,997)	(105)	0	276,085		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2042	0	12,411,502	1.59367	0	0	0	(255,273)		(255,273)	0	(261,820)	(104)	0	280,977		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2043	0	12,202,443	1.6077	0	0	0	(252,638)		(252,638)	0	(263,588)	(101)	0	282,902		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2044	0	11,983,393	1.62113	0	0	0	(252,028)		(252,028)	0	(265,016)	(98)	0	284,211		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2045	0	11,701,790	1.6341	0	0	0	(252,863)		(252,863)	0	(264,404)	(95)	0	283,600		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/28/2046	0	11,358,669	1.6469	0	0	0	(255,136)		(255,136)	0	(261,291)	(92)	0	281,066		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2047	0	11,009,719	1.65984	0	0	0	(259,923)		(259,923)	0	(256,668)	(88)	0	277,982		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2048	0	10,598,924	1.67281	0	0	0	(264,987)		(264,987)	0	(249,413)	(84)	0	272,807		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2049	0	10,124,975	1.68581	0	0	0	(269,404)		(269,404)	0	(240,094)	(80)	0	265,479		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2050	0	9,586,780	1.69888	0	0	0	(272,212)		(272,212)	0	(229,187)	(75)	0	255,897		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/29/2051	0	73,041,648	1.71182	0	0	0	(2,211,470)		(2,211,470)	0	(1,767,205)	(568)	0	1,983,408		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	09/30/2027	0	2,651,981	1.38557	0	0	0	(48,265)		(48,265)	0	(34,631)	(25)	0	31,097		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2021	03/31/2028	0	2,617,694	1.39165	0	0	0	(48,564)		(48,564)	0	(34,178)	(25)	0	32,060		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2022	0	4,769,064	1.34302	0	0	0	(93,479)		(93,479)	0	(128,190)	(47)	0	11,923		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2022	0	4,765,371	1.34198	0	0	0	(88,846)		(88,846)	0	(124,236)	(47)	0	16,848		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/30/2022	0	4,672,079	1.34101	0	0	0	(77,710)		(77,710)	0	(112,271)	(46)	0	20,194		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2023	0	4,670,476	1.34055	0	0	0	(71,083)		(71,083)	0	(105,837)	(46)	0	23,352		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2023	0	4,849,314	1.34033	0	0	0	(64,127)		(64,127)	0	(100,092)	(48)	0	27,108		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2023	0	4,850,255	1.34059	0	0	0	(57,246)		(57,246)	0	(93,009)	(48)	0	29,648		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/29/2023	0	4,763,631	1.34149	0	0	0	(52,412)		(52,412)	0	(86,480)	(47)	0	31,460		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/28/2024	0	4,766,117	1.34219	0	0	0	(48,193)		(48,193)	0	(82,424)	(47)	0	33,634		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/28/2024	0	4,949,102	1.34304	0	0	0	(44,753)		(44,753)	0	(80,326)	(49)	0	37,052		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2024	0	4,953,561	1.34425	0	0	0	(39,892)		(39,892)	0	(74,817)	(49)	0	39,161		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2024	0	4,958,978	1.34572	0	0	0	(35,704)		(35,704)	0	(69,732)	(49)	0	41,118		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2025	0	5,064,900	1.34992	0	0	0	(33,811)		(33,811)	0	(64,777)	(50)	0	45,654		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2025	0	5,074,167	1.35239	0	0	0	(35,014)		(35,014)	0	(64,025)	(50)	0	47,464		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2025	0	5,083,847	1.35497	0	0	0	(37,382)		(37,382)	0	(64,397)	(50)	0	49,224		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2026	0	5,003,014	1.35767	0	0	0	(40,084)		(40,084)	0	(64,118)	(49)	0	50,030		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2026	0	5,286,864	1.36049	0	0	0	(46,250)		(46,250)	0	(68,620)	(52)	0	54,496		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2026	0	5,206,786	1.36339	0	0	0	(49,539)		(49,539)	0	(68,501)	(51)	0	55,226		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2026	0	5,218,014	1.36633	0	0	0	(53,466)		(53,466)	0	(69,501)	(51)	0	56,862		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2027	0	5,137,426	1.36925	0	0	0	(55,967)		(55,967)	0	(69,112)	(50)	0	57,438		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2027	0	5,424,465	1.37224	0	0	0	(61,865)		(61,865)	0	(73,252)	(53)	0	62,145		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2027	0	5,344,299	1.37527	0	0	0	(62,983)		(62,983)	0	(72,205)	(52)	0	62,667		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2027	0	5,356,190	1.37833	0	0	0	(64,597)		(64,597)	0	(72,321)	(52)	0	64,218		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2028	0	5,275,528	1.38139	0	0	0	(64,709)		(64,709)	0	(71,315)	(51)	0	64,612		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2028	0	5,565,529	1.38446	0	0	0	(69,068)		(69,068)	0	(75,422)	(53)	0	69,569		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2028	0	5,484,867	1.38752	0	0	0	(68,657)		(68,657)	0	(74,601)	(53)	0	69,890		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/29/2028	0	5,496,923	1.39057	0	0	0	(69,288)		(69,288)	0	(74,974)	(53)	0	71,379		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/29/2029	0	5,415,374	1.39356	0	0	0	(68,662)		(68,662)	0	(73,901)	(52)	0	71,611		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/29/2029	0	5,614,372	1.39661	0	0	0	(71,789)		(71,789)	0	(76,654)	(53)	0	75,558		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2029	0	5,626,392	1.3996	0	0	0	(72,613)		(72,613)	0	(76,887)	(53)	0	77,001		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2029	0	5,638,653	1.40265	0	0	0	(73,527)		(73,527)	0	(77,266)	(53)	0	78,487		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/29/2030	0	5,555,902	1.40549	0	0	0	(73,234)		(73,234)	0	(76,483)	(53)	0	78,546		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/28/2030	0	5,756,213	1.40842	0	0	0	(76,893)		(76,893)	0	(79,855)	(54)	0	82,627		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2030	0	5,768,637	1.41146	0	0	0	(78,248)		(78,248)	0	(80,809)	(54)	0	84,092		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2031	0	5,698,189	1.41746	0	0	0	(80,027)		(80,027)	0	(81,668)	(53)	0	85,473		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	06/30/2031	0	5,900,882	1.42053	0	0	0	(84,424)		(84,424)	0	(85,566)	(55)	0	89,734		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2031	0	5,818,458	1.42365	0	0	0	(84,637)		(84,637)	0	(85,179)	(54)	0	89,668		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2032	0	23,676,558	1.43651	0	0	0	(358,429)		(358,429)	0	(346,771)	(219)	0	383,604		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2033	0	24,086,055	1.44957	0	0	0	(368,419)		(368,419)	0	(372,938)	(221)	0	408,399		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2034	0	24,500,728	1.46273	0	0	0	(380,597)		(380,597)	0	(415,416)	(223)	0	433,023		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2035	0	24,821,387	1.47597	0	0	0	(386,419)		(386,419)	0	(446,356)	(224)	0	455,862		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2036	0	25,058,003	1.49004	0	0	0	(391,920)		(391,920)	0	(468,681)	(224)	0	477,090		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2037	0	25,209,755	1.50506	0	0	0	(400,088)		(400,088)	0	(486,371)	(223)	0	496,255		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2038	0	25,363,999	1.52035	0	0	0	(403,697)		(403,697)	0	(503,628)	(222)	0	515,145		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2039	0	25,424,891	1.53634	0	0	0	(408,917)		(408,917)	0	(517,535)	(220)	0	531,800		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2040	0	25,383,213	1.55268	0	0	0	(415,664)		(415,664)	0	(527,988)	(217)	0	545,768		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2041	0	25,219,872	1.5684	0	0	0	(415,983)		(415,983)	0	(536,047)	(214)	0	556,840		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2042	0	25,033,875	1.58322	0	0	0	(416,047)		(416,047)	0	(543,725)	(210)	0	566,728		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2043	0	24,616,396	1.59743	0	0	0	(417,085)		(417,085)	0	(546,860)	(205)	0	570,708		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2044	0	24,181,040	1.61121	0	0	0	(423,393)		(423,393)	0	(549,118)	(200)	0	573,504		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2045	0	23,619,623	1.62457	0	0	0	(432,854)		(432,854)	0	(547,152)	(193)	0	572,436		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/28/2046	0	22,933,133	1.63773	0	0	0	(444,821)		(444,821)	0	(540,112)	(186)	0	567,473		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2047	0	22,232,805	1.65091	0	0	0	(460,487)		(460,487)	0	(530,149)	(179)	0	561,351		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2048	0	21,405,953	1.66402	0	0	0	(475,947)		(475,947)	0	(514,907)	(171)	0	550,969		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2049	0	20,450,435	1.67709	0	0	0	(489,650)		(489,650)	0	(495,501)	(162)	0	536,215		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/30/2050	0	19,364,736	1.69021	0	0	0	(500,042)		(500,042)	0	(472,849)	(152)	0	516,897		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	09/29/2051	0	147,565,513	1.70338	0	0	0	(4,108,932)		(4,108,932)	0	(3,643,503)	(1,152)	0	4,007,064		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	03/31/2025	0	4,875,725	1.34763	0	0	0	(32,879)		(32,879)	0	(64,713)	(48)	0	42,225		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2021	12/31/2030	0	5,686,169	1.41447	0	0	0	(78,440)		(78,440)	0	(80,540)	(53)	0	84,100		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2022	0	397,623	1.32541	0	0	0	(2,627)		(2,627)	0	(2,462)	(165)	0	994		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2022	0	397,296	1.32432	0	0	0	(2,242)		(2,242)	0	(2,332)	(165)	0	1,405		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2022	0	397,029	1.32343	0	0	0	(1,484)		(1,484)	0	(1,925)	(165)	0	1,716		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2023	0	396,969	1.32323	0	0	0	(1,022)		(1,022)	0	(1,318)	(165)	0	1,985		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2023	0	397,209	1.32403	0	0	0	(556)		(556)	0	(388)	(165)	0	2,220		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/29/2023	0	397,479	1.32493	0	0	0	(208)		(208)	0	108	(165)	0	2,430		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2023	0	397,569	1.32523	0	0	0	249		249	0	417	(165)	0	2,626		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/28/2024	0	397,989	1.32663	0	0	0	371		371	0	421	(165)	0	2,809		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/28/2024	0	531,372	1.32843	0	0	0	663		663	0	705	(220)	0	3,978		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2024	0	532,212	1.33053	0	0	0	817		817	0	937	(220)	0	4,208		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2024	0	533,092	1.33273	0	0	0	964		964	0	1,190	(220)	0	4,420		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2025	0	534,012	1.33503	0	0	0	1,029		1,029	0	1,316	(220)	0	4,625		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2025	0	535,052	1.33763	0	0	0	916		916	0	1,212	(220)	0	4,823		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2025	0	536,092	1.34023	0	0	0	713		713	0	980	(220)	0	5,015		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2025	0	537,172	1.34293	0	0	0	391		391	0	616	(220)	0	5,201		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2026	0	538,256	1.34564	0	0	0	(2)		(2)	0	193	(220)	0	5,383		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2026	0	674,220	1.34844	0	0	0	(535)		(535)	0	(306)	(275)	0	6,950		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2026	0	675,625	1.35125	0	0	0	(1,060)		(1,060)	0	(818)	(275)	0	7,166		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2026	0	677,125	1.35425	0	0	0	(1,630)		(1,630)	0	(1,348)	(275)	0	7,379		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2027	0	678,630	1.35726	0	0	0	(2,156)		(2,156)	0	(1,810)	(275)	0	7,587		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2027	0	680,185	1.36037	0	0	0	(2,605)		(2,605)	0	(2,203)	(275)	0	7,793		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2027	0	681,740	1.36348	0	0	0	(2,947)		(2,947)	0	(2,547)	(275)	0	7,994		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2027	0	683,345	1.36669	0	0	0	(3,249)		(3,249)	0	(2,969)	(275)	0	8,193		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/31/2028	0	684,905	1.36981	0	0	0	(3,464)		(3,464)	0	(3,454)	(275)	0	8,388		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/30/2028	0	823,752	1.37292	0	0	0	(4,353)		(4,353)	0	(4,764)	(330)	0	10,297		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/29/2028	0	825,684	1.37614	0	0	0	(4,581)		(4,581)	0	(5,376)	(330)	0	10,521		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2028	0	827,610	1.37935	0	0	0	(4,791)		(4,791)	0	(5,781)	(330)	0	10,747		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/29/2029	0	829,590	1.38265	0	0	0	(5,065)		(5,065)	0	(5,937)	(330)	0	10,970		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/29/2029	0	831,696	1.38616	0	0	0	(5,442)		(5,442)	0	(5,950)	(330)	0	11,193		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/28/2029	0	833,736	1.38956	0	0	0	(5,800)		(5,800)	0	(5,849)	(330)	0	11,410		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2029	0	835,896	1.39316	0	0	0	(6,240)		(6,240)	0	(5,888)	(330)	0	11,635		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/29/2030	0	977,536	1.39648	0	0	0	(7,753)		(7,753)	0	(7,125)	(385)	0	13,820		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/28/2030	0	979,937	1.39991	0	0	0	(8,271)		(8,271)	0	(7,627)	(385)	0	14,066		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2030	0	982,401	1.40343	0	0	0	(8,806)		(8,806)	0	(8,269)	(385)	0	14,321		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2030	0	984,935	1.40705	0	0	0	(9,436)		(9,436)	0	(9,027)	(385)	0	14,567		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	03/28/2031	0	987,322	1.41046	0	0	0	(10,020)		(10,020)	0	(9,676)	(385)	0	14,803		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	06/27/2031	0	1,131,344	1.41418	0	0	0	(12,229)		(12,229)	0	(11,846)	(440)	0	17,194		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	09/30/2031	0	1,134,472	1.41809	0	0	0	(13,012)		(13,012)	0	(12,593)	(440)	0	17,483		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2031	0	1,137,520	1.4219	0	0	0	(13,729)		(13,729)	0	(13,262)	(440)	0	17,760		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2032	0	4,747,347	1.43859	0	0	0	(68,997)		(68,997)	0	(66,925)	(1,815)	0	77,826		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2033	0	5,096,525	1.45615	0	0	0	(86,887)		(86,887)	0	(85,643)	(1,925)	0	87,340		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2034	0	5,601,390	1.47405	0	0	0	(109,250)		(109,250)	0	(109,737)	(2,090)	0	99,984		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2035	0	6,120,070	1.4927	0	0	0	(133,648)		(133,648)	0	(136,406)	(2,255)	0	113,469		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2036	0	6,651,040	1.5116	0	0	0	(158,584)		(158,584)	0	(163,291)	(2,420)	0	127,719		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2037	0	7,197,110	1.5313	0	0	0	(185,306)		(185,306)	0	(190,617)	(2,585)	0	142,813		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2038	0	7,603,820	1.5518	0	0	0	(209,738)		(209,738)	0	(214,021)	(2,695)	0	155,600		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2039	0	8,019,240	1.5724	0	0	0	(234,195)		(234,195)	0	(236,245)	(2,805)	0	168,916		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2040	0	8,441,310	1.5927	0	0	0	(257,861)		(257,861)	0	(256,989)	(2,915)	0	182,760		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2041	0	8,864,350	1.6117	0	0	0	(279,414)		(279,414)	0	(275,773)	(3,025)	0	196,970		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2042	0	9,287,580	1.6294	0	0	0	(300,103)		(300,103)	0	(294,686)	(3,135)	0	211,535		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2043	0	9,546,800	1.646	0	0	0	(315,889)		(315,889)	0	(309,897)	(3,190)	0	222,617		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2044	0	9,971,400	1.6619	0	0	0	(338,912)		(338,912)	0	(333,127)	(3,300)	0	237,789		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2045	0	10,232,140	1.6774	0	0	0	(359,126)		(359,126)	0	(354,189)	(3,355)	0	249,298		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2046	0	10,498,460	1.6933	0	0	0	(384,060)		(384,060)	0	(380,066)	(3,410)	0	261,146		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2047	0	10,766,574	1.70898	0	0	0	(411,653)		(411,653)	0	(408,230)	(3,465)	0	273,172		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2048	0	10,863,720	1.7244	0	0	0	(434,371)		(434,371)	0	(431,157)	(3,465)	0	280,938		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/31/2049	0	10,786,760	1.7398	0	0	0	(451,912)		(451,912)	0	(448,633)	(3,410)	0	284,114		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/30/2050	0	10,705,500	1.755	0	0	0	(469,801)		(469,801)	0	(466,260)	(3,355)	0	286,996		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2021	12/29/2051	0	96,823,923	1.77009	0	0	0	(4,448,276)		(4,448,276)	0	(4,413,062)	(30,085)	0	2,640,322		100% \ 100%
Long: United States Dollar - Short: Brazil Real	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	10/21/2022	0	93,048,806	.167608	0	(9,318,500)	0	(17,203,427)		(17,203,427)	0	(7,884,927)	0	0	347,052		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	12,058,780	1.41868	0	0	0	0		865,368	0	0	0	0	30,147		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	11,946,984	1.42226	0	0	0	0		880,165	0	7,130	0	0	42,239		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	11,978,736	1.42604	0	0	0	0		892,641	0	16,985	0	0	51,776		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	1,351,080	1.5012	0	0	0	0		165,722	0	0	0	0	3,378		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	1,355,130	1.5057	0	0	0	0		168,914	0	764	0	0	4,791		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	1,359,090	1.5101	0	0	0	0		170,344	0	1,820	0	0	5,874		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	0		1,760,795	0	14,149	0	0	69,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	0		1,013,078	0	(90)	0	0	74,552		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	0		912,716	0	(4,640)	0	0	80,245		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2022	0	2,155,200	1.347	0	0	0	0		48,473	0	0	0	0	5,388		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2022	0	2,161,664	1.35104	0	0	0	0		54,434	0	1,358	0	0	7,643		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/30/2022	0	2,166,560	1.3541	0	0	0	0		56,369	0	3,235	0	0	9,365		100% \ 100%

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	0		61,690	0	2,461	0	0	10,872		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	0		64,301	0	(15)	0	0	12,195		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	0		66,450	0	(807)	0	0	13,372		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	0		469,109	0	(114)	0	0	97,816		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	675,200	1.3504	0	0	0	0		16,844	0	0	0	0	1,688		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	676,950	1.3539	0	0	0	0		18,431	0	424	0	0	2,393		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	543,160	1.3579	0	0	0	0		15,593	0	809	0	0	2,348		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	544,960	1.3624	0	0	0	0		16,738	0	615	0	0	2,725		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	546,360	1.3659	0	0	0	0		17,049	0	(4)	0	0	3,054		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	547,960	1.3699	0	0	0	0		17,656	0	(202)	0	0	3,350		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	549,360	1.3734	0	0	0	0		18,141	0	(4)	0	0	3,628		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	15,430,240	1.3777	0	0	0	0		530,521	0	4,316	0	0	108,888		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	813,000	1.355	0	0	0	0		22,966	0	0	0	0	2,033		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	814,800	1.358	0	0	0	0		24,562	0	509	0	0	2,881		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	680,500	1.361	0	0	0	0		21,022	0	1,011	0	0	2,941		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	682,000	1.364	0	0	0	0		21,707	0	769	0	0	3,410		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	683,500	1.367	0	0	0	0		21,847	0	(5)	0	0	3,821		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	685,000	1.37	0	0	0	0		22,118	0	(252)	0	0	4,187		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	686,750	1.3735	0	0	0	0		22,725	0	(5)	0	0	4,535		100% \ 100%

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2019	03/28/2024	0	688,250	1.3765	0	0	0	0		23,113	0	193	0	0	4,857		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2019	06/28/2024	0	16,278,100	1.3795	0	0	0	0		549,778	0	5,251	0	0	121,867		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/30/2022	0	3,396,120	1.3062	0	0	0	0		(27,064)	0	0	0	0	8,490		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	09/30/2022	0	3,402,620	1.3087	0	0	0	0		(20,918)	0	2,207	0	0	12,030		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	12/30/2022	0	3,408,470	1.31095	0	0	0	0		(19,181)	0	5,257	0	0	14,733		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	03/31/2023	0	3,415,230	1.31355	0	0	0	0		(15,839)	0	3,999	0	0	17,076		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/30/2023	0	3,289,750	1.3159	0	0	0	0		(15,159)	0	(24)	0	0	18,390		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	09/29/2023	0	3,297,250	1.3189	0	0	0	0		(12,831)	0	(1,261)	0	0	20,155		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	12/29/2023	0	3,304,625	1.32185	0	0	0	0		(10,175)	0	(26)	0	0	21,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	03/28/2024	0	3,312,125	1.32485	0	0	0	0		(7,329)	0	963	0	0	23,373		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/28/2024	0	3,318,500	1.3274	0	0	0	0		(6,579)	0	1,112	0	0	24,844		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	06/30/2022	0	322,575	1.2903	0	0	0	0		(6,568)	0	0	0	0	806		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	09/30/2022	0	323,300	1.2932	0	0	0	0		(5,861)	0	212	0	0	1,143		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	12/30/2022	0	323,975	1.2959	0	0	0	0		(5,560)	0	506	0	0	1,400		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	03/31/2023	0	324,725	1.2989	0	0	0	0		(5,117)	0	384	0	0	1,624		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	06/30/2023	0	325,450	1.3018	0	0	0	0		(4,948)	0	(2)	0	0	1,819		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	09/29/2023	0	326,175	1.3047	0	0	0	0		(4,713)	0	(126)	0	0	1,994		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	12/29/2023	0	327,050	1.3082	0	0	0	0		(4,289)	0	(3)	0	0	2,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/09/2019	03/28/2024	0	327,800	1.3112	0	0	0	0		(3,981)	0	96	0	0	2,313		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	06/28/2024	0	328,550	1.3142	0	0	0	0		(3,776)	0	111	0	0	2,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2019	09/30/2024	0	329,425	1.3177	0	0	0	0		(3,519)	0	63	0	0	2,604		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2024	0	10,196,000	1.2745	0	0	0	0		(436,746)	0	2,009	0	0	80,606		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2024	0	10,213,600	1.2767	0	0	0	0		(436,798)	0	(112)	0	0	84,687		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2025	0	10,230,400	1.2788	0	0	0	0		(436,881)	0	(1,336)	0	0	88,598		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2025	0	10,248,000	1.281	0	0	0	0		(434,968)	0	(1,510)	0	0	92,374		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2025	0	10,266,400	1.2833	0	0	0	0		(430,577)	0	(934)	0	0	96,033		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2025	0	10,284,800	1.2856	0	0	0	0		(424,628)	0	(102)	0	0	99,582		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2026	0	10,302,400	1.2878	0	0	0	0		(418,151)	0	494	0	0	103,024		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2026	0	10,321,600	1.2902	0	0	0	0		(410,224)	0	726	0	0	106,393		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2026	0	10,340,800	1.2926	0	0	0	0		(402,491)	0	542	0	0	109,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	0		(395,368)	0	(105)	0	0	112,895		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	0		(389,021)	0	(1,133)	0	0	116,043		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	0		(383,837)	0	(2,028)	0	0	119,138		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	0		(380,254)	0	(2,002)	0	0	122,176		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	0		(377,963)	0	(91)	0	0	125,162		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	0		(376,414)	0	4,236	0	0	128,099		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	0		(374,890)	0	9,871	0	0	131,000		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	0		(373,674)	0	15,001	0	0	133,804		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	0		(372,594)	0	17,595	0	0	136,625		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	0		(370,591)	0	16,026	0	0	139,420		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	0		(368,542)	0	11,177	0	0	142,180		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	0		(365,982)	0	5,063	0	0	144,882		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	11,433,600	1.2704	0	0	0	0		(525,948)	0	2,260	0	0	90,391		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	11,453,400	1.2726	0	0	0	0		(525,769)	0	(126)	0	0	94,967		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	11,474,100	1.2749	0	0	0	0		(523,973)	0	(1,502)	0	0	99,369		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	11,493,900	1.2771	0	0	0	0		(521,619)	0	(1,698)	0	0	103,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	11,537,100	1.2819	0	0	0	0		(507,968)	0	(115)	0	0	111,707		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	11,557,800	1.2842	0	0	0	0		(499,702)	0	555	0	0	115,578		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	11,579,400	1.2866	0	0	0	0		(490,625)	0	816	0	0	119,358		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	11,601,900	1.2891	0	0	0	0		(480,962)	0	610	0	0	123,057		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	0		(471,996)	0	(118)	0	0	126,674		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	0		(463,916)	0	(1,275)	0	0	130,216		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	0		(457,149)	0	(2,281)	0	0	133,700		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	0		(452,189)	0	(2,252)	0	0	137,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	0		(398,838)	0	(91)	0	0	124,874		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	0		(395,789)	0	4,236	0	0	127,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	0		(394,156)	0	9,871	0	0	130,720		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	0		(392,148)	0	15,001	0	0	133,529		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	0		(389,604)	0	17,595	0	0	136,365		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	0		(387,507)	0	16,026	0	0	139,155		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	0		(384,689)	0	11,177	0	0	141,922		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	0		(381,371)	0	5,063	0	0	144,630		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	11,515,500	1.2795	0	0	0	0		(515,661)	0	(1,050)	0	0	107,718		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2022	0	3,751,500	1.2505	0	0	0	0		(197,938)	0	0	0	0	9,379		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/30/2022	0	3,757,800	1.2526	0	0	0	0		(191,349)	0	2,546	0	0	13,286		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/30/2022	0	3,764,100	1.2547	0	0	0	0		(188,762)	0	6,066	0	0	16,270		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/31/2023	0	3,770,400	1.2568	0	0	0	0		(185,338)	0	4,614	0	0	18,852		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/30/2023	0	3,776,700	1.2589	0	0	0	0		(184,698)	0	(29)	0	0	21,112		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	09/29/2023	0	3,782,400	1.2608	0	0	0	0		(183,792)	0	(1,513)	0	0	23,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	12/29/2023	0	3,788,700	1.2629	0	0	0	0		(181,765)	0	(32)	0	0	25,021		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	03/28/2024	0	3,795,300	1.2651	0	0	0	0		(179,394)	0	1,156	0	0	26,783		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2019	06/28/2024	0	3,801,900	1.2673	0	0	0	0		(178,239)	0	1,335	0	0	28,463		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2023	0	2,476,320	1.23816	0	0	0	0		(168,616)	0	(21)	0	0	16,354		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/28/2024	0	2,476,580	1.23829	0	0	0	0		(170,628)	0	771	0	0	17,477		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/28/2024	0	2,477,000	1.2385	0	0	0	0		(173,245)	0	890	0	0	18,544		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2024	0	2,477,540	1.23877	0	0	0	0		(176,209)	0	502	0	0	19,587		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2024	0	2,478,220	1.23911	0	0	0	0		(179,226)	0	(28)	0	0	20,548		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2025	0	2,479,000	1.2395	0	0	0	0		(181,959)	0	(334)	0	0	21,469		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2025	0	2,479,740	1.23987	0	0	0	0		(184,393)	0	(377)	0	0	22,352		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2025	0	2,480,540	1.24027	0	0	0	0		(186,310)	0	(233)	0	0	23,203		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2025	0	2,481,320	1.24066	0	0	0	0		(187,838)	0	(26)	0	0	24,025		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2026	0	2,482,360	1.24118	0	0	0	0		(188,805)	0	123	0	0	24,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2026	0	2,483,220	1.24161	0	0	0	0		(189,906)	0	181	0	0	25,596		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2026	0	2,484,120	1.24206	0	0	0	0		(190,984)	0	136	0	0	26,348		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2026	0	2,485,040	1.24252	0	0	0	0		(192,164)	0	(26)	0	0	27,080		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2027	0	2,486,020	1.24301	0	0	0	0		(193,460)	0	(283)	0	0	27,795		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2027	0	2,487,080	1.24354	0	0	0	0		(195,107)	0	(507)	0	0	28,493		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/30/2027	0	2,488,240	1.24412	0	0	0	0		(197,018)	0	(500)	0	0	29,177		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2027	0	2,489,400	1.2447	0	0	0	0		(199,213)	0	(23)	0	0	29,847		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/31/2028	0	2,490,580	1.24529	0	0	0	0		(201,545)	0	1,059	0	0	30,503		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/30/2028	0	2,491,840	1.24592	0	0	0	0		(203,952)	0	2,468	0	0	31,148		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/29/2028	0	2,493,140	1.24657	0	0	0	0		(206,367)	0	3,750	0	0	31,768		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/29/2028	0	2,494,500	1.24725	0	0	0	0		(208,732)	0	4,399	0	0	32,392		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2029	0	2,495,860	1.24793	0	0	0	0		(211,009)	0	4,006	0	0	33,004		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	06/29/2029	0	2,497,320	1.24866	0	0	0	0		(213,141)	0	2,794	0	0	33,609		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	09/28/2029	0	2,498,880	1.24944	0	0	0	0		(215,036)	0	1,266	0	0	34,199		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	21,250,340	1.25002	0	0	0	0		(1,846,509)	0	(623)	0	0	295,792		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	21,259,350	1.25055	0	0	0	0		(1,863,286)	0	(5,881)	0	0	300,552		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2022	0	2,463,780	1.23189	0	0	0	0		(169,091)	0	0	0	0	6,159		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/30/2022	0	2,463,800	1.2319	0	0	0	0		(168,699)	0	1,698	0	0	8,711		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	12/30/2022	0	2,463,960	1.23198	0	0	0	0		(170,711)	0	4,044	0	0	10,650		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	03/31/2023	0	2,464,640	1.23232	0	0	0	0		(171,602)	0	3,076	0	0	12,323		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	06/30/2023	0	2,465,120	1.23256	0	0	0	0		(174,428)	0	(19)	0	0	13,780		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2020	09/29/2023	0	2,465,500	1.23275	0	0	0	0		(176,727)	0	(1,009)	0	0	15,071		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2022	0	2,462,400	1.2312	0	0	0	0		(170,468)	0	0	0	0	6,156		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2025	0	6,189,350	1.23787	0	0	0	0		(470,178)	0	(943)	0	0	55,790		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2025	0	6,192,650	1.23853	0	0	0	0		(473,729)	0	(584)	0	0	57,927		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2025	0	6,196,000	1.2392	0	0	0	0		(476,228)	0	(64)	0	0	59,993		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2026	0	6,199,350	1.23987	0	0	0	0		(477,933)	0	309	0	0	61,994		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2026	0	6,202,750	1.24055	0	0	0	0		(479,528)	0	453	0	0	63,936		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2026	0	6,206,350	1.24127	0	0	0	0		(480,990)	0	339	0	0	65,828		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2026	0	7,452,000	1.242	0	0	0	0		(579,267)	0	(78)	0	0	81,206		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2027	0	7,456,260	1.24271	0	0	0	0		(581,973)	0	(850)	0	0	83,364		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2027	0	7,460,460	1.24341	0	0	0	0		(586,008)	0	(1,521)	0	0	85,470		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2027	0	7,465,200	1.2442	0	0	0	0		(590,635)	0	(1,501)	0	0	87,537		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2027	0	7,469,640	1.24494	0	0	0	0		(596,386)	0	(68)	0	0	89,558		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2028	0	7,474,260	1.24571	0	0	0	0		(602,454)	0	3,177	0	0	91,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2028	0	8,725,150	1.24645	0	0	0	0		(710,639)	0	8,637	0	0	109,064		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2028	0	8,730,470	1.24721	0	0	0	0		(718,453)	0	13,126	0	0	111,246		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2028	0	8,736,000	1.248	0	0	0	0		(726,095)	0	15,396	0	0	113,439		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2029	0	8,741,670	1.24881	0	0	0	0		(733,320)	0	14,022	0	0	115,597		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/29/2029	0	8,747,270	1.24961	0	0	0	0		(740,400)	0	9,780	0	0	117,720		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/28/2029	0	8,753,290	1.25047	0	0	0	0		(746,595)	0	4,430	0	0	119,795		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2029	0	10,010,800	1.25135	0	0	0	0		(860,099)	0	(293)	0	0	139,344		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/29/2030	0	10,017,600	1.2522	0	0	0	0		(865,925)	0	(2,768)	0	0	141,623		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2022	0	3,078,500	1.2314	0	0	0	0		(212,115)	0	2,122	0	0	10,884		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/30/2022	0	3,694,800	1.2316	0	0	0	0		(257,192)	0	6,066	0	0	15,970		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2023	0	3,695,700	1.2319	0	0	0	0		(258,640)	0	4,614	0	0	18,479		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/30/2023	0	3,696,600	1.2322	0	0	0	0		(262,693)	0	(29)	0	0	20,665		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/29/2023	0	3,697,800	1.2326	0	0	0	0		(265,526)	0	(1,513)	0	0	22,604		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/29/2023	0	3,699,300	1.2331	0	0	0	0		(267,477)	0	(32)	0	0	24,431		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/28/2024	0	4,934,800	1.2337	0	0	0	0		(358,730)	0	1,541	0	0	34,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	06/28/2024	0	4,937,200	1.2343	0	0	0	0		(362,362)	0	1,780	0	0	36,963		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	09/30/2024	0	4,940,400	1.2351	0	0	0	0		(366,187)	0	1,005	0	0	39,057		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	12/31/2024	0	4,943,200	1.2358	0	0	0	0		(370,785)	0	(56)	0	0	40,987		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2020	03/31/2025	0	4,946,000	1.2365	0	0	0	0		(375,024)	0	(668)	0	0	42,834		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	32,339,100	1.2682	0	0	0	0		(2,460,596)	0	(9,452)	0	0	464,208		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2022	0	521,468	1.30367	0	0	0	0		(5,173)	0	0	0	0	1,304		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2022	0	521,616	1.30404	0	0	0	0		(5,070)	0	340	0	0	1,844		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/30/2022	0	521,740	1.30435	0	0	0	0		(5,558)	0	809	0	0	2,255		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	521,948	1.30487	0	0	0	0		(5,844)	0	615	0	0	2,610		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	522,076	1.30519	0	0	0	0		(6,597)	0	(4)	0	0	2,918		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	522,212	1.30553	0	0	0	0		(7,220)	0	(202)	0	0	3,192		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	522,376	1.30594	0	0	0	0		(7,730)	0	(4)	0	0	3,450		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	522,564	1.30641	0	0	0	0		(8,193)	0	154	0	0	3,688		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	522,792	1.30698	0	0	0	0		(8,770)	0	178	0	0	3,914		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	523,052	1.30763	0	0	0	0		(9,408)	0	100	0	0	4,135		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	523,332	1.30833	0	0	0	0		(10,055)	0	(6)	0	0	4,339		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	523,648	1.30912	0	0	0	0		(10,620)	0	(67)	0	0	4,535		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	524,008	1.31002	0	0	0	0		(11,073)	0	(75)	0	0	4,723		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	524,416	1.31104	0	0	0	0		(11,386)	0	(47)	0	0	4,905		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	524,864	1.31216	0	0	0	0		(11,577)	0	(5)	0	0	5,082		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	525,344	1.31336	0	0	0	0		(11,667)	0	25	0	0	5,253		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	525,860	1.31465	0	0	0	0		(11,721)	0	36	0	0	5,420		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	526,420	1.31605	0	0	0	0		(11,739)	0	27	0	0	5,584		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	527,012	1.31753	0	0	0	0		(11,756)	0	(5)	0	0	5,743		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	527,612	1.31903	0	0	0	0		(11,799)	0	(57)	0	0	5,899		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	528,236	1.32059	0	0	0	0		(11,912)	0	(101)	0	0	6,052		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	528,880	1.3222	0	0	0	0		(12,085)	0	(100)	0	0	6,202		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	529,536	1.32384	0	0	0	0		(12,309)	0	(5)	0	0	6,349		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	530,192	1.32548	0	0	0	0		(12,566)	0	212	0	0	6,494		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	530,856	1.32714	0	0	0	0		(12,848)	0	494	0	0	6,636		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	531,532	1.32883	0	0	0	0		(13,131)	0	750	0	0	6,773		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	532,216	1.33054	0	0	0	0		(13,411)	0	880	0	0	6,911		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	532,900	1.33225	0	0	0	0		(13,675)	0	801	0	0	7,047		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	533,604	1.33401	0	0	0	0		(13,916)	0	559	0	0	7,181		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	534,312	1.33578	0	0	0	0		(14,124)	0	253	0	0	7,312		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	535,052	1.33763	0	0	0	0		(14,309)	0	(15)	0	0	7,448		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	535,748	1.33937	0	0	0	0		(14,461)	0	(138)	0	0	7,574		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	536,480	1.3412	0	0	0	0		(14,585)	0	(148)	0	0	7,701		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	35,860,503	1.34309	0	0	0	0		(981,271)	0	(5,827)	0	0	522,752		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	37,103,400	1.3742	0	0	0	0		(357,055)	0	(926)	0	0	548,767		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2022	0	681,540	1.36308	0	0	0	0		23,169	0	0	0	0	1,704		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	40,199,362	1.46713	0	0	0	0		1,645,674	0	1,689	0	0	602,990		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	585,064	1.46266	0	0	0	0		23,475	0	(14)	0	0	8,653		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	583,252	1.45813	0	0	0	0		22,921	0	(87)	0	0	8,502		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	581,412	1.45353	0	0	0	0		22,364	0	(148)	0	0	8,346		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	579,656	1.44914	0	0	0	0		21,849	0	(138)	0	0	8,195		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	577,976	1.44494	0	0	0	0		21,381	0	(15)	0	0	8,045		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	576,208	1.44052	0	0	0	0		20,914	0	253	0	0	7,886		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	574,516	1.43629	0	0	0	0		20,492	0	559	0	0	7,732		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	572,820	1.43205	0	0	0	0		20,090	0	801	0	0	7,575		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	571,176	1.42794	0	0	0	0		19,724	0	880	0	0	7,417		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	0		24,208	0	938	0	0	9,071		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	0		23,762	0	617	0	0	8,873		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	0		23,310	0	265	0	0	8,669		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	0		22,833	0	(6)	0	0	8,463		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	0		22,313	0	(125)	0	0	8,254		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	0		21,736	0	(127)	0	0	8,042		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	0		21,105	0	(71)	0	0	7,827		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	0		20,404	0	(7)	0	0	7,609		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	0		19,672	0	34	0	0	7,387		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	0		18,957	0	45	0	0	7,161		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	0		18,318	0	31	0	0	6,931		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	0		17,777	0	(6)	0	0	6,696		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	0		17,395	0	(58)	0	0	6,455		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	0		17,220	0	(94)	0	0	6,209		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	0		17,287	0	(83)	0	0	5,955		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	0		17,559	0	(7)	0	0	5,692		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2024	0	685,545	1.37109	0	0	0	0		17,999	0	126	0	0	5,420		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	0		18,515	0	222	0	0	5,126		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	0		19,059	0	193	0	0	4,827		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	0		19,561	0	(5)	0	0	4,514		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	0		20,196	0	(252)	0	0	4,175		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	0		21,034	0	(5)	0	0	3,816		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	0		22,075	0	769	0	0	3,412		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/30/2022	0	681,995	1.36399	0	0	0	0		22,498	0	1,011	0	0	2,948		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2022	0	681,765	1.36353	0	0	0	0		23,215	0	424	0	0	2,410		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	41,149,320	1.5018	0	0	0	0		2,346,926	0	1,961	0	0	625,754		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2022	0	2,783,200	1.3916	0	0	0	0		149,583	0	0	0	0	6,958		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2022	0	2,783,020	1.39151	0	0	0	0		148,460	0	1,698	0	0	9,839		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/30/2022	0	2,782,880	1.39144	0	0	0	0		144,203	0	4,044	0	0	12,029		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2023	0	2,783,200	1.3916	0	0	0	0		140,994	0	3,076	0	0	13,916		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2023	0	2,783,180	1.39159	0	0	0	0		135,275	0	(19)	0	0	15,558		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/29/2023	0	2,783,580	1.39179	0	0	0	0		130,576	0	(1,009)	0	0	17,015		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/29/2023	0	2,784,540	1.39227	0	0	0	0		126,890	0	(21)	0	0	18,390		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/28/2024	0	2,786,080	1.39304	0	0	0	0		123,935	0	771	0	0	19,661		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/28/2024	0	2,648,980	1.3942	0	0	0	0		114,911	0	845	0	0	19,832		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2024	0	2,651,925	1.39575	0	0	0	0		112,342	0	477	0	0	20,965		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2024	0	2,655,364	1.39756	0	0	0	0		110,154	0	(27)	0	0	22,017		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2025	0	2,659,297	1.39963	0	0	0	0		108,699	0	(317)	0	0	23,030		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2025	0	2,663,591	1.40189	0	0	0	0		107,931	0	(359)	0	0	24,009		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2025	0	2,668,341	1.40439	0	0	0	0		108,043	0	(222)	0	0	24,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2025	0	2,673,490	1.4071	0	0	0	0		108,942	0	(24)	0	0	25,886		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2026	0	2,678,924	1.40996	0	0	0	0		110,458	0	117	0	0	26,789		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2026	0	2,684,833	1.41307	0	0	0	0		112,409	0	172	0	0	27,675		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2026	0	2,691,179	1.41641	0	0	0	0		114,702	0	129	0	0	28,544		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2026	0	2,697,848	1.41992	0	0	0	0		117,131	0	(25)	0	0	29,399		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2027	0	2,704,612	1.42348	0	0	0	0		119,468	0	(269)	0	0	30,238		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2027	0	2,711,661	1.42719	0	0	0	0		121,570	0	(482)	0	0	31,066		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2027	0	2,718,919	1.43101	0	0	0	0		123,430	0	(475)	0	0	31,882		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2027	0	2,582,766	1.43487	0	0	0	0		118,441	0	(21)	0	0	30,966		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2028	0	2,589,678	1.43871	0	0	0	0		119,739	0	953	0	0	31,717		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2028	0	2,596,572	1.44254	0	0	0	0		120,843	0	2,221	0	0	32,457		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/29/2028	0	2,603,448	1.44636	0	0	0	0		121,848	0	3,375	0	0	33,174		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/29/2028	0	2,610,288	1.45016	0	0	0	0		122,776	0	3,959	0	0	33,895		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/29/2029	0	2,617,074	1.45393	0	0	0	0		123,714	0	3,606	0	0	34,607		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/29/2029	0	2,624,040	1.4578	0	0	0	0		124,776	0	2,515	0	0	35,314		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/28/2029	0	2,630,970	1.46165	0	0	0	0		125,921	0	1,139	0	0	36,007		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2029	0	2,638,116	1.46562	0	0	0	0		127,167	0	(66)	0	0	36,721		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/29/2030	0	2,644,812	1.46934	0	0	0	0		128,391	0	(623)	0	0	37,391		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/28/2030	0	2,651,706	1.47317	0	0	0	0		129,709	0	(667)	0	0	38,064		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	09/30/2030	0	2,511,104	1.47712	0	0	0	0		123,806	0	(371)	0	0	36,605		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	12/31/2030	0	2,517,666	1.48098	0	0	0	0		125,087	0	(58)	0	0	37,237		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	03/31/2031	0	2,524,109	1.48477	0	0	0	0		126,347	0	105	0	0	37,862		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2021	06/30/2031	0	2,530,688	1.48864	0	0	0	0		127,628	0	122	0	0	38,484		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	41,758,860	1.4601	0	0	0	0		1,425,503	0	765	0	0	643,547		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	41,170,840	1.4548	0	0	0	0		1,225,582	0	(977)	0	0	642,780		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2022	0	939,155	1.34165	0	0	0	0		17,471	0	0	0	0	2,348		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2022	0	938,735	1.34105	0	0	0	0		16,867	0	0	0	0	3,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/30/2022	0	938,490	1.3407	0	0	0	0		15,399	0	0	0	0	4,056		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2023	0	938,455	1.34065	0	0	0	0		14,351	0	0	0	0	4,692		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2023	0	938,665	1.34095	0	0	0	0		12,830	0	0	0	0	5,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/29/2023	0	938,980	1.3414	0	0	0	0		11,624	0	0	0	0	5,740		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/29/2023	0	939,470	1.3421	0	0	0	0		10,741	0	0	0	0	6,204		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/29/2024	0	940,450	1.3435	0	0	0	0		10,355	0	0	0	0	6,641		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/28/2024	0	941,290	1.3447	0	0	0	0		9,599	0	0	0	0	7,047		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2024	0	942,270	1.3461	0	0	0	0		8,792	0	0	0	0	7,449		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2024	0	943,390	1.3477	0	0	0	0		8,073	0	0	0	0	7,822		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2025	0	809,640	1.3494	0	0	0	0		6,435	0	0	0	0	7,012		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2025	0	810,780	1.3513	0	0	0	0		6,168	0	0	0	0	7,308		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2025	0	812,040	1.3534	0	0	0	0		6,153	0	0	0	0	7,596		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2025	0	813,360	1.3556	0	0	0	0		6,321	0	0	0	0	7,875		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2026	0	814,680	1.3578	0	0	0	0		6,597	0	0	0	0	8,147		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2026	0	816,060	1.3601	0	0	0	0		6,931	0	0	0	0	8,412		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2026	0	817,440	1.3624	0	0	0	0		7,252	0	0	0	0	8,670		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2026	0	818,940	1.3649	0	0	0	0		7,637	0	0	0	0	8,924		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2027	0	820,440	1.3674	0	0	0	0		7,968	0	0	0	0	9,173		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2027	0	821,940	1.3699	0	0	0	0		8,155	0	0	0	0	9,417		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2027	0	823,560	1.3726	0	0	0	0		8,323	0	0	0	0	9,657		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2027	0	825,120	1.3752	0	0	0	0		8,340	0	0	0	0	9,893		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2028	0	826,680	1.3778	0	0	0	0		8,303	0	0	0	0	10,125		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2028	0	828,180	1.3803	0	0	0	0		8,162	0	0	0	0	10,352		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/29/2028	0	829,740	1.3829	0	0	0	0		8,050	0	0	0	0	10,573		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/29/2028	0	831,120	1.3852	0	0	0	0		7,776	0	0	0	0	10,792		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/30/2029	0	832,620	1.3877	0	0	0	0		7,612	0	0	0	0	11,012		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/29/2029	0	834,180	1.3903	0	0	0	0		7,531	0	0	0	0	11,226		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/28/2029	0	835,740	1.3929	0	0	0	0		7,476	0	0	0	0	11,438		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2029	0	837,360	1.3956	0	0	0	0		7,457	0	0	0	0	11,656		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/29/2030	0	838,860	1.3981	0	0	0	0		7,449	0	0	0	0	11,859		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/28/2030	0	840,420	1.4007	0	0	0	0		7,479	0	0	0	0	12,064		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2030	0	842,040	1.4034	0	0	0	0		7,534	0	0	0	0	12,275		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2030	0	843,660	1.4061	0	0	0	0		7,625	0	0	0	0	12,478		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2031	0	845,340	1.4089	0	0	0	0		7,792	0	0	0	0	12,680		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	06/30/2031	0	847,020	1.4117	0	0	0	0		7,935	0	0	0	0	12,881		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	09/30/2031	0	848,820	1.4147	0	0	0	0		8,133	0	0	0	0	13,081		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	12/31/2031	0	850,620	1.4177	0	0	0	0		8,294	0	0	0	0	13,280		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	03/31/2032	0	46,744,320	1.4208	0	0	0	0		464,074	0	0	0	0	739,093		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	0	44,950,556	1.14665	0	0	0	1,313,745		1,313,745	0	1,313,745	0	0	50,794		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	0	35,113,684	1.14665	0	0	0	1,026,248		1,026,248	0	1,026,248	0	0	39,678		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	0	35,088,057	1.14665	0	0	0	1,025,499		1,025,499	0	1,025,499	0	0	39,649		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2022	04/19/2022	0	44,950,556	1.14665	0	0	0	1,313,745		1,313,745	0	1,313,745	0	0	50,794		100% \ 100%
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	(9,318,500)	0	(51,215,254)	XXX	(92,606,040)	0	(51,961,328)	(1,533,850)	0	65,844,410	XXX	XXX
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	687,911	.7512	0	0	0	(207)		(207)	0	(207)	0	0	472		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	427,621	.7512	0	0	0	(129)		(129)	0	(129)	0	0	293		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	260,291	.7512	0	0	0	(78)		(78)	0	(78)	0	0	179		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	223,106	.7512	0	0	0	(67)		(67)	0	(67)	0	0	153		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	167,330	.7512	0	0	0	(50)		(50)	0	(50)	0	0	115		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2022	04/07/2022	0	92,961	.7512	0	0	0	(28)		(28)	0	(28)	0	0	64		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	131,430	1.3143	0	0	0	238		238	0	238	0	0	34		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	131,430	1.3143	0	0	0	238		238	0	238	0	0	34		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	262,860	1.3143	0	0	0	476		476	0	476	0	0	68		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	8,280,090	1.3143	0	0	0	14,999		14,999	0	14,999	0	0	2,147		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	657,150	1.3143	0	0	0	1,190		1,190	0	1,190	0	0	170		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	262,860	1.3143	0	0	0	476		476	0	476	0	0	68		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	1,445,730	1.3143	0	0	0	2,619		2,619	0	2,619	0	0	375		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	394,290	1.3143	0	0	0	714		714	0	714	0	0	102		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	2,628,600	1.3143	0	0	0	4,761		4,761	0	4,761	0	0	681		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	04/01/2022	0	2,234,310	1.3143	0	0	0	4,047		4,047	0	4,047	0	0	579		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	540,259	1.14285	0	0	0	57		57	0	57	0	0	908		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	540,259	1.14285	0	0	0	57		57	0	57	0	0	908		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	2,971,424	1.14285	0	0	0	313		313	0	313	0	0	4,992		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	19,314,253	1.14285	0	0	0	2,034		2,034	0	2,034	0	0	32,449		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	1,215,582	1.14285	0	0	0	128		128	0	128	0	0	2,042		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	1,215,582	1.14285	0	0	0	128		128	0	128	0	0	2,042		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2022	05/11/2022	0	3,511,682	1.14285	0	0	0	370		370	0	370	0	0	5,900		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	4,663,308	.7349	0	0	0	(110,700)		(110,700)	0	(157,616)	0	0	13,132		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	2,898,813	.7349	0	0	0	(68,814)		(68,814)	0	(97,977)	0	0	8,163		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,764,495	.7349	0	0	0	(41,887)		(41,887)	0	(59,638)	0	0	4,969		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,512,424	.7349	0	0	0	(35,903)		(35,903)	0	(51,119)	0	0	4,259		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	1,134,318	.7349	0	0	0	(26,927)		(26,927)	0	(38,339)	0	0	3,194		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2021	07/25/2022	0	630,177	.7349	0	0	0	(14,960)		(14,960)	0	(21,299)	0	0	1,775		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	17,461,067	.71197	0	0	0	(965,104)		(965,104)	0	(965,104)	0	0	31,361		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	10,854,177	.71197	0	0	0	(599,929)		(599,929)	0	(599,929)	0	0	19,495		FX (Foreign Exchange)

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Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	6,606,890	.71197	0	0	0	(365,174)		(365,174)	0	(365,174)	0	0	11,866		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	5,663,049	.71197	0	0	0	(313,007)		(313,007)	0	(313,007)	0	0	10,171		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	4,247,287	.71197	0	0	0	(234,755)		(234,755)	0	(234,755)	0	0	7,628		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2022	05/17/2022	0	2,359,604	.71197	0	0	0	(130,419)		(130,419)	0	(130,419)	0	0	4,238		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	12,478,746	.72483	0	0	0	(450,050)		(450,050)	0	(450,050)	0	0	8,559		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	7,757,058	.72483	0	0	0	(279,761)		(279,761)	0	(279,761)	0	0	5,320		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	4,721,688	.72483	0	0	0	(170,289)		(170,289)	0	(170,289)	0	0	3,239		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	4,047,161	.72483	0	0	0	(145,962)		(145,962)	0	(145,962)	0	0	2,776		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	3,035,371	.72483	0	0	0	(109,472)		(109,472)	0	(109,472)	0	0	2,082		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/07/2022	0	1,686,317	.72483	0	0	0	(60,818)		(60,818)	0	(60,818)	0	0	1,157		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	14,276,952	.75035	0	0	0	(19,396)		(19,396)	0	(19,396)	0	0	25,908		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	8,874,862	.75035	0	0	0	(12,057)		(12,057)	0	(12,057)	0	0	16,105		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	5,402,090	.75035	0	0	0	(7,339)		(7,339)	0	(7,339)	0	0	9,803		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	4,630,363	.75035	0	0	0	(6,290)		(6,290)	0	(6,290)	0	0	8,403		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	3,472,772	.75035	0	0	0	(4,718)		(4,718)	0	(4,718)	0	0	6,302		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/18/2022	0	1,929,318	.75035	0	0	0	(2,621)		(2,621)	0	(2,621)	0	0	3,501		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	5,190,437	.75097	0	0	0	(7,673)		(7,673)	0	(7,673)	0	0	12,976		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	3,159,396	.75097	0	0	0	(4,671)		(4,671)	0	(4,671)	0	0	7,898		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	2,708,054	.75097	0	0	0	(4,003)		(4,003)	0	(4,003)	0	0	6,770		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	2,031,040	.75097	0	0	0	(3,003)		(3,003)	0	(3,003)	0	0	5,078		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	1,128,356	.75097	0	0	0	(1,668)		(1,668)	0	(1,668)	0	0	2,821		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	2,867,404	.75097	0	0	0	(4,239)		(4,239)	0	(4,239)	0	0	7,169		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	1,782,441	.75097	0	0	0	(2,635)		(2,635)	0	(2,635)	0	0	4,456		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	1,084,964	.75097	0	0	0	(1,604)		(1,604)	0	(1,604)	0	0	2,712		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	929,969	.75097	0	0	0	(1,375)		(1,375)	0	(1,375)	0	0	2,325		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	697,477	.75097	0	0	0	(1,031)		(1,031)	0	(1,031)	0	0	1,744		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	387,487	.75097	0	0	0	(573)		(573)	0	(573)	0	0	969		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	8,349,833	.75097	0	0	0	(12,344)		(12,344)	0	(12,344)	0	0	20,875		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/12/2022	0	995,343	.7165	0	0	0	(47,946)		(47,946)	0	(47,946)	0	0	894		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2022	05/13/2022	0	22,282,095	.72207	0	0	0	(901,281)		(901,281)	0	(901,281)	0	0	38,316		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2022	05/13/2022	0	802,068	.72207	0	0	0	(32,443)		(32,443)	0	(32,443)	0	0	1,379		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2022	05/13/2022	0	1,471,144	.72207	0	0	0	(59,506)		(59,506)	0	(59,506)	0	0	2,530		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2022	05/13/2022	0	1,527,153	.72207	0	0	0	(61,771)		(61,771)	0	(61,771)	0	0	2,626		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2022	05/13/2022	0	2,800,775	.72207	0	0	0	(113,288)		(113,288)	0	(113,288)	0	0	4,816		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2021	08/01/2022	0	315,049	1.39285	0	0	0	17,116		17,116	0	8,006	0	0	913		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2021	08/01/2022	0	381,376	1.39285	0	0	0	20,719		20,719	0	9,691	0	0	1,105		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	32	1.357143	0	0	0	1		1	0	1	0	0	0		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	44,739,169	1.35718	0	0	0	1,338,551		1,338,551	0	1,338,551	0	0	40,177		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	10,595,779	1.35718	0	0	0	317,015		317,015	0	317,015	0	0	9,515		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	165,129	1.35718	0	0	0	4,940		4,940	0	4,940	0	0	148		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	1,651,520	1.35718	0	0	0	49,412		49,412	0	49,412	0	0	1,483		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	1,484,977	1.35718	0	0	0	44,429		44,429	0	44,429	0	0	1,334		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	2,107,778	1.35718	0	0	0	63,063		63,063	0	63,063	0	0	1,893		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	1,119,836	1.35718	0	0	0	33,504		33,504	0	33,504	0	0	1,006		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	495,386	1.35718	0	0	0	14,821		14,821	0	14,821	0	0	445		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	4,624,182	1.35718	0	0	0	138,351		138,351	0	138,351	0	0	4,153		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	48	1.357243	0	0	0	1		1	0	1	0	0	0		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	13,940,218	1.3559	0	0	0	405,567		405,567	0	405,567	0	0	18,069		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	1,201,094	1.3559	0	0	0	34,944		34,944	0	34,944	0	0	1,557		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	6,340,022	1.3559	0	0	0	184,452		184,452	0	184,452	0	0	8,218		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	1,343,729	1.3559	0	0	0	39,094		39,094	0	39,094	0	0	1,742		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	1,221,109	1.3559	0	0	0	35,526		35,526	0	35,526	0	0	1,583		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2022	04/25/2022	0	3,649,065	1.3559	0	0	0	106,163		106,163	0	106,163	0	0	4,730		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2022	05/03/2022	0	1,436,529	1.3372	0	0	0	22,408		22,408	0	22,408	0	0	2,171		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2022	05/03/2022	0	1,653,299	1.3372	0	0	0	25,789		25,789	0	25,789	0	0	2,499		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2022	05/03/2022	0	2,755,499	1.3372	0	0	0	42,981		42,981	0	42,981	0	0	4,165		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2022	05/03/2022	0	9,690,190	1.3372	0	0	0	151,151		151,151	0	151,151	0	0	14,648		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	05/16/2022	0	577,607	1.35911	0	0	0	18,117		18,117	0	18,117	0	0	1,027		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	05/16/2022	0	3,743,751	1.35911	0	0	0	117,424		117,424	0	117,424	0	0	6,654		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	05/16/2022	0	4,663,644	1.35911	0	0	0	146,277		146,277	0	146,277	0	0	8,288		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	05/16/2022	0	10,237,800	1.35911	0	0	0	321,111		321,111	0	321,111	0	0	18,195		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	05/16/2022	0	17,079,409	1.35911	0	0	0	535,700		535,700	0	535,700	0	0	30,354		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2022	04/12/2022	0	11,946,756	1.36275	0	0	0	404,797		404,797	0	404,797	0	0	10,729		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	6,443,493	1.33605	0	0	0	93,718		93,718	0	93,718	0	0	13,153		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	9,414,845	1.33605	0	0	0	136,935		136,935	0	136,935	0	0	19,218		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	3,372,302	1.33605	0	0	0	49,049		49,049	0	49,049	0	0	6,884		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	27,407,641	1.33605	0	0	0	398,632		398,632	0	398,632	0	0	55,946		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	4,527,150	1.33605	0	0	0	65,845		65,845	0	65,845	0	0	9,241		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	993,011	1.30771	0	0	0	(6,752)		(6,752)	0	(6,752)	0	0	2,259		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	410,127	1.30771	0	0	0	(2,789)		(2,789)	0	(2,789)	0	0	933		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	248,618	1.30771	0	0	0	(1,691)		(1,691)	0	(1,691)	0	0	566		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	528,560	1.30771	0	0	0	(3,594)		(3,594)	0	(3,594)	0	0	1,202		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	04/12/2022	0	10,515,196	1.31162	0	0	0	(39,665)		(39,665)	0	(39,665)	0	0	9,443		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	04/12/2022	0	5,489,347	1.31162	0	0	0	(20,707)		(20,707)	0	(20,707)	0	0	4,930		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	708,944	1.3111	0	0	0	(2,981)		(2,981)	0	(2,981)	0	0	1,674		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	6,648,515	1.3111	0	0	0	(27,958)		(27,958)	0	(27,958)	0	0	15,702		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	4,902,091	1.3111	0	0	0	(20,614)		(20,614)	0	(20,614)	0	0	11,578		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	804,047	1.3111	0	0	0	(3,381)		(3,381)	0	(3,381)	0	0	1,899		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	5,273,854	1.3111	0	0	0	(22,178)		(22,178)	0	(22,178)	0	0	12,456		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	3,458,265	1.3111	0	0	0	(14,543)		(14,543)	0	(14,543)	0	0	8,168		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	5,699,352	1.3111	0	0	0	(23,967)		(23,967)	0	(23,967)	0	0	13,461		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	32,040,919	1.34512	0	0	0	682,947		682,947	0	682,947	0	0	41,531		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	24,399,361	1.34512	0	0	0	520,069		520,069	0	520,069	0	0	31,626		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	7,775,621	1.34512	0	0	0	165,736		165,736	0	165,736	0	0	10,079		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	4,289,998	1.34512	0	0	0	91,441		91,441	0	91,441	0	0	5,561		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	14,163,130	1.34512	0	0	0	301,885		301,885	0	301,885	0	0	18,358		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	15,722,393	1.34512	0	0	0	335,120		335,120	0	335,120	0	0	20,379		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	8,235,539	1.34512	0	0	0	175,539		175,539	0	175,539	0	0	10,675		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	2,992,063	1.34512	0	0	0	63,775		63,775	0	63,775	0	0	3,878		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2022	04/25/2022	0	4,787,301	1.34512	0	0	0	102,041		102,041	0	102,041	0	0	6,205		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	05/03/2022	0	9,633,035	1.34064	0	0	0	174,582		174,582	0	174,582	0	0	14,561		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	05/03/2022	0	8,188,079	1.34064	0	0	0	148,394		148,394	0	148,394	0	0	12,377		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	05/03/2022	0	3,853,214	1.34064	0	0	0	69,833		69,833	0	69,833	0	0	5,825		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	05/03/2022	0	3,853,214	1.34064	0	0	0	69,833		69,833	0	69,833	0	0	5,825		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2022	04/21/2022	0	5,130,700	1.36488	0	0	0	181,894		181,894	0	181,894	0	0	6,095		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	12,686,728	1.33605	0	0	0	184,523		184,523	0	184,523	0	0	25,897		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	04/05/2022	0	5,317,203	1.31405	0	0	0	(10,479)		(10,479)	0	(10,479)	0	0	3,082		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	04/05/2022	0	2,042,559	1.31405	0	0	0	(4,025)		(4,025)	0	(4,025)	0	0	1,184		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	26,946,175	1.31345	0	0	0	(64,998)		(64,998)	0	(64,998)	0	0	63,641		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	10,351,146	1.31345	0	0	0	(24,968)		(24,968)	0	(24,968)	0	0	24,447		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	05/03/2022	0	6,610,841	1.3063	0	0	0	(50,754)		(50,754)	0	(50,754)	0	0	9,993		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	11,038,229	1.30625	0	0	0	(87,540)		(87,540)	0	(87,540)	0	0	27,596		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	3,912,284	1.30625	0	0	0	(31,027)		(31,027)	0	(31,027)	0	0	9,781		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	9,020,833	1.30625	0	0	0	(71,541)		(71,541)	0	(71,541)	0	0	22,552		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	28,776,821	1.30625	0	0	0	(228,218)		(228,218)	0	(228,218)	0	0	71,942		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	6,866,615	1.30625	0	0	0	(45,735)		(54,457)	0	(45,735)	0	0	17,167		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	06/30/2022	0	9,162,694	1.30625	0	0	0	(72,666)		(72,666)	0	(72,666)	0	0	22,907		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	134,722	1.34722	0	0	0	3,054		3,054	0	3,054	0	0	35		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	134,722	1.34722	0	0	0	3,054		3,054	0	3,054	0	0	35		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	269,444	1.34722	0	0	0	6,108		6,108	0	6,108	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	8,487,486	1.34722	0	0	0	192,395		192,395	0	192,395	0	0	2,200		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	673,610	1.34722	0	0	0	15,269		15,269	0	15,269	0	0	175		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	269,444	1.34722	0	0	0	6,108		6,108	0	6,108	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	1,481,942	1.34722	0	0	0	33,593		33,593	0	33,593	0	0	384		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	404,166	1.34722	0	0	0	9,162		9,162	0	9,162	0	0	105		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	2,694,440	1.34722	0	0	0	61,078		61,078	0	61,078	0	0	699		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2022	04/01/2022	0	2,290,274	1.34722	0	0	0	51,916		51,916	0	51,916	0	0	594		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	131,400	1.314	0	0	0	(263)		(263)	0	(263)	0	0	330		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	131,400	1.314	0	0	0	(263)		(263)	0	(263)	0	0	330		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	262,800	1.314	0	0	0	(526)		(526)	0	(526)	0	0	661		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	9,066,600	1.314	0	0	0	(18,136)		(18,136)	0	(18,136)	0	0	22,788		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	657,000	1.314	0	0	0	(1,314)		(1,314)	0	(1,314)	0	0	1,651		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	262,800	1.314	0	0	0	(526)		(526)	0	(526)	0	0	661		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	1,839,600	1.314	0	0	0	(3,680)		(3,680)	0	(3,680)	0	0	4,624		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	525,600	1.314	0	0	0	(1,051)		(1,051)	0	(1,051)	0	0	1,321		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	3,153,600	1.314	0	0	0	(6,308)		(6,308)	0	(6,308)	0	0	7,926		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2022	07/01/2022	0	2,233,800	1.314	0	0	0	(4,468)		(4,468)	0	(4,468)	0	0	5,614		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	2,322,243	.790408	0	0	0	(29,871)		(29,871)	0	(29,871)	0	0	2,085		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	746,702	.790408	0	0	0	(9,605)		(9,605)	0	(9,605)	0	0	671		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	8,377,997	.790408	0	0	0	(107,765)		(107,765)	0	(107,765)	0	0	7,524		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	2,247,573	.790408	0	0	0	(28,910)		(28,910)	0	(28,910)	0	0	2,018		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	1,366,465	.790408	0	0	0	(17,577)		(17,577)	0	(17,577)	0	0	1,227		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	15,292,458	.790408	0	0	0	(196,706)		(196,706)	0	(196,706)	0	0	13,733		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	4,241,268	.790408	0	0	0	(54,555)		(54,555)	0	(54,555)	0	0	3,809		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	4,099,394	.790408	0	0	0	(52,730)		(52,730)	0	(52,730)	0	0	3,681		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	4,455,196	.778598	0	0	0	(125,016)		(125,016)	0	(125,016)	0	0	9,094		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	1,569,031	.778598	0	0	0	(44,028)		(44,028)	0	(44,028)	0	0	3,203		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	2,554,061	.778598	0	0	0	(71,669)		(71,669)	0	(71,669)	0	0	5,213		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	3,541,598	.778598	0	0	0	(99,380)		(99,380)	0	(99,380)	0	0	7,229		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	2,361,066	.778598	0	0	0	(66,253)		(66,253)	0	(66,253)	0	0	4,820		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2022	05/31/2022	0	4,878,157	.778598	0	0	0	(136,885)		(136,885)	0	(136,885)	0	0	9,958		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	32,147,802	.782185	0	0	0	(749,214)		(749,214)	0	(749,214)	0	0	70,716		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	5,475,295	.782185	0	0	0	(127,603)		(127,603)	0	(127,603)	0	0	12,044		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	782,185	.782185	0	0	0	(18,229)		(18,229)	0	(18,229)	0	0	1,721		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	78,219	.782185	0	0	0	(1,823)		(1,823)	0	(1,823)	0	0	172		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	6,179,261	.782185	0	0	0	(144,009)		(144,009)	0	(144,009)	0	0	13,593		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2022	06/10/2022	0	1,799,025	.782185	0	0	0	(41,927)		(41,927)	0	(41,927)	0	0	3,957		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	2,829,370	1.13325	0	0	0	43,869		43,869	0	64,544	0	0	6,352		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	128,026	1.13325	0	0	0	1,985		1,985	0	2,921	0	0	287		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	1,651,532	1.13325	0	0	0	25,607		25,607	0	37,675	0	0	3,708		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	588,919	1.13325	0	0	0	9,131		9,131	0	13,434	0	0	1,322		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2021	06/13/2022	0	1,203,442	1.13325	0	0	0	18,659		18,659	0	27,453	0	0	2,702		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	0	29,857	1.139	0	0	0	592		592	0	670	0	0	73		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/27/2022	0	54,009	1.139	0	0	0	1,071		1,071	0	1,212	0	0	132		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	0	30,038	1.1459	0	0	0	409		409	0	510	0	0	129		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2022	0	54,336	1.1459	0	0	0	739		739	0	923	0	0	234		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	30,261	1.1544	0	0	0	260		260	0	368	0	0	168		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2023	0	54,739	1.1544	0	0	0	470		470	0	666	0	0	304		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	30,515	1.1641	0	0	0	183		183	0	265	0	0	201		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2023	0	55,199	1.1641	0	0	0	330		330	0	479	0	0	364		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	30,777	1.1741	0	0	0	170		170	0	228	0	0	230		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2024	0	55,674	1.1741	0	0	0	307		307	0	412	0	0	416		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	31,042	1.1842	0	0	0	158		158	0	207	0	0	257		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	12/27/2024	0	56,152	1.1842	0	0	0	285		285	0	375	0	0	465		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	31,299	1.194	0	0	0	168		168	0	216	0	0	282		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2021	06/26/2025	0	56,617	1.194	0	0	0	305		305	0	391	0	0	509		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	0	1,487,377	1.1348	0	0	0	28,911		28,911	0	28,911	0	0	1,020		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	2,299,105	1.13495	0	0	0	44,672		59,577	0	44,672	0	0	2,065		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	475,743	1.13495	0	0	0	9,244		176,057	0	9,244	0	0	427		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	893,448	1.13495	0	0	0	17,360		17,360	0	17,360	0	0	802		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	387,021	1.13495	0	0	0	7,520		7,520	0	7,520	0	0	348		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	1,161,483	1.13495	0	0	0	22,568		22,568	0	22,568	0	0	1,043		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/12/2022	0	3,470,154	1.13495	0	0	0	67,425		67,425	0	67,425	0	0	3,116		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	0	349,837	1.13897	0	0	0	7,935		7,935	0	7,935	0	0	395		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	0	274,616	1.13897	0	0	0	6,229		6,229	0	6,229	0	0	310		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	0	274,616	1.13897	0	0	0	6,229		6,229	0	6,229	0	0	310		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2022	04/19/2022	0	349,837	1.13897	0	0	0	7,935		7,935	0	7,935	0	0	395		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	0	2,083,708	1.12982	0	0	0	30,277		30,277	0	30,277	0	0	2,807		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	0	1,241,358	1.12982	0	0	0	18,037		18,037	0	18,037	0	0	1,672		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2022	04/27/2022	0	3,674,523	1.12982	0	0	0	53,391		53,391	0	53,391	0	0	4,950		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	0	231,350	1.13035	0	0	0	3,524		3,524	0	3,524	0	0	261		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	0	181,521	1.13035	0	0	0	2,765		2,765	0	2,765	0	0	205		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	0	181,521	1.13035	0	0	0	2,765		2,765	0	2,765	0	0	205		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2022	04/19/2022	0	231,350	1.13035	0	0	0	3,524		3,524	0	3,524	0	0	261		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	0	686,980	1.11738	0	0	0	2,613		2,613	0	2,613	0	0	776		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	0	536,923	1.11738	0	0	0	2,042		2,042	0	2,042	0	0	607		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	0	536,923	1.11738	0	0	0	2,042		2,042	0	2,042	0	0	607		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2022	04/19/2022	0	686,980	1.11738	0	0	0	2,613		2,613	0	2,613	0	0	776		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	0	352,909	1.14771	0	0	0	10,631		10,631	0	10,631	0	0	399		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	0	275,823	1.14771	0	0	0	8,309		8,309	0	8,309	0	0	312		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	0	275,823	1.14771	0	0	0	8,309		8,309	0	8,309	0	0	312		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2022	04/19/2022	0	352,909	1.14771	0	0	0	10,631		10,631	0	10,631	0	0	399		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	0	5,786,856	1.1423	0	0	0	147,742		147,742	0	147,742	0	0	6,539		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	0	4,509,550	1.1423	0	0	0	115,131		115,131	0	115,131	0	0	5,096		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	0	4,509,550	1.1423	0	0	0	115,131		115,131	0	115,131	0	0	5,096		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2022	04/19/2022	0	5,786,856	1.1423	0	0	0	147,742		147,742	0	147,742	0	0	6,539		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	0	62,097	1.13737	0	0	0	1,323		1,323	0	1,323	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	0	48,961	1.13737	0	0	0	1,043		1,043	0	1,043	0	0	55		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	0	48,961	1.13737	0	0	0	1,043		1,043	0	1,043	0	0	55		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2022	04/19/2022	0	62,097	1.13737	0	0	0	1,323		1,323	0	1,323	0	0	70		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	0	346,917	1.12684	0	0	0	4,220		4,220	0	4,220	0	0	392		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	0	271,140	1.12684	0	0	0	3,298		3,298	0	3,298	0	0	306		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	0	271,140	1.12684	0	0	0	3,298		3,298	0	3,298	0	0	306		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2022	04/19/2022	0	346,917	1.12684	0	0	0	4,220		4,220	0	4,220	0	0	392		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	0	685,950	1.1138	0	0	0	413		413	0	413	0	0	775		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	0	534,294	1.1138	0	0	0	322		322	0	322	0	0	604		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	0	534,294	1.1138	0	0	0	322		322	0	322	0	0	604		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2022	04/19/2022	0	685,950	1.1138	0	0	0	413		413	0	413	0	0	775		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	281,293	1.1021	0	0	0	(3,477)		(3,477)	0	(3,477)	0	0	640		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	1,123,519	1.1021	0	0	0	(13,889)		(13,889)	0	(13,889)	0	0	2,556		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	597,910	1.1021	0	0	0	(7,391)		37,326	0	(7,391)	0	0	1,360		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2022	06/15/2022	0	463,939	1.1021	0	0	0	(5,735)		40,529	0	(5,735)	0	0	1,055		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	0	338,311	1.10024	0	0	0	(3,962)		(3,962)	0	(3,962)	0	0	382		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	0	263,768	1.10024	0	0	0	(3,089)		(3,089)	0	(3,089)	0	0	298		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	0	263,768	1.10024	0	0	0	(3,089)		(3,089)	0	(3,089)	0	0	298		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2022	04/19/2022	0	338,311	1.10024	0	0	0	(3,962)		(3,962)	0	(3,962)	0	0	382		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	04/12/2022	0	2,309,420	1.11054	0	0	0	(4,896)		(4,896)	0	(4,896)	0	0	2,074		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	3,071,015	1.1134	0	0	0	(7,299)		(7,299)	0	(7,299)	0	0	7,253		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2022	06/21/2022	0	6,593,649	1.1134	0	0	0	(15,671)		(15,671)	0	(15,671)	0	0	15,573		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	0	339,564	1.10311	0	0	0	(3,083)		(3,083)	0	(3,083)	0	0	384		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	0	265,248	1.10311	0	0	0	(2,409)		(2,409)	0	(2,409)	0	0	300		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	0	265,248	1.10311	0	0	0	(2,409)		(2,409)	0	(2,409)	0	0	300		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2022	04/19/2022	0	339,564	1.10311	0	0	0	(3,083)		(3,083)	0	(3,083)	0	0	384		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	0	7,675,731	1.10173	0	0	0	(102,702)		(102,702)	0	(102,702)	0	0	19,189		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	0	11,826,231	1.10173	0	0	0	(158,236)		(158,236)	0	(158,236)	0	0	29,566		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2022	06/30/2022	0	1,419,580	1.10173	0	0	0	(18,994)		(18,994)	0	(18,994)	0	0	3,549		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	0	14,733,220	1.14568	0	0	0	415,873		415,873	0	415,873	0	0	19,097		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	0	2,770,149	1.14568	0	0	0	78,193		78,193	0	78,193	0	0	3,591		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2022	04/25/2022	0	2,968,016	1.14568	0	0	0	83,778		83,778	0	83,778	0	0	3,847		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	0	815,592	1.1348	0	0	0	15,853		15,853	0	15,853	0	0	559		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2022	04/07/2022	0	1,904,886	1.1348	0	0	0	37,026		37,026	0	37,026	0	0	1,307		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/07/2022	0	28,215,292	1.13382	0	0	0	524,522		524,522	0	524,522	0	0	19,352		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2022	06/08/2022	0	11,395,037	1.0953	0	0	0	(208,737)		(208,737)	0	(208,737)	0	0	24,715		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2022	06/08/2022	0	4,536,246	1.0953	0	0	0	(83,096)		(83,096)	0	(83,096)	0	0	9,839		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	339,273	1.13091	0	0	0	5,441		5,441	0	5,441	0	0	249		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	2,827,275	1.13091	0	0	0	45,344		45,344	0	45,344	0	0	2,073		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	8,142,552	1.13091	0	0	0	130,591		130,591	0	130,591	0	0	5,970		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	131,298,651	1.13091	0	0	0	2,105,774		2,105,774	0	2,105,774	0	0	96,273		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	339,273	1.13091	0	0	0	5,441		5,441	0	5,441	0	0	249		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	113,091	1.13091	0	0	0	1,814		1,814	0	1,814	0	0	83		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	2,374,911	1.13091	0	0	0	38,089		38,089	0	38,089	0	0	1,741		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	452,364	1.13091	0	0	0	7,255		7,255	0	7,255	0	0	332		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	12,892,374	1.13091	0	0	0	206,769		206,769	0	206,769	0	0	9,453		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	1,244,001	1.13091	0	0	0	19,951		19,951	0	19,951	0	0	912		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	15,832,740	1.13091	0	0	0	253,926		253,926	0	253,926	0	0	11,609		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	15,832,740	1.13091	0	0	0	253,926		253,926	0	253,926	0	0	11,609		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	2,148,729	1.13091	0	0	0	34,461		34,461	0	34,461	0	0	1,576		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	9,838,917	1.13091	0	0	0	157,797		157,797	0	157,797	0	0	7,214		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	8,934,189	1.13091	0	0	0	143,287		143,287	0	143,287	0	0	6,551		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	263,615,121	1.13091	0	0	0	4,227,872		4,227,872	0	4,227,872	0	0	193,292		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	2,827,275	1.13091	0	0	0	45,344		45,344	0	45,344	0	0	2,073		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	2,488,002	1.13091	0	0	0	39,903		39,903	0	39,903	0	0	1,824		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	10,517,463	1.13091	0	0	0	168,680		168,680	0	168,680	0	0	7,712		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	86,966,979	1.13091	0	0	0	1,394,780		1,394,780	0	1,394,780	0	0	63,767		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	13,570,920	1.13091	0	0	0	217,651		217,651	0	217,651	0	0	9,951		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	15,832,740	1.13091	0	0	0	253,926		253,926	0	253,926	0	0	11,609		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	80,294,610	1.13091	0	0	0	1,287,769		1,287,769	0	1,287,769	0	0	58,875		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2022	04/08/2022	0	20,808,744	1.13091	0	0	0	333,732		333,732	0	333,732	0	0	15,258		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	4,823,512	1.41868	0	0	0	346,147		346,147	0	122,568	0	0	12,059		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	4,835,684	1.42226	0	0	0	356,257		356,257	0	118,155	0	0	17,097		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	4,848,536	1.42604	0	0	0	361,307		361,307	0	107,499	0	0	20,957		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	300,240	1.5012	0	0	0	36,827		36,827	0	7,196	0	0	751		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	301,140	1.5057	0	0	0	37,537		37,537	0	6,899	0	0	1,065		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	302,020	1.5101	0	0	0	37,854		37,854	0	6,201	0	0	1,305		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	5,453,280	1.5148	0	0	0	689,007		689,007	0	102,709	0	0	27,266		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	5,162,400	1.434	0	0	0	392,159		392,159	0	94,565	0	0	28,859		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	5,136,840	1.4269	0	0	0	357,150		357,150	0	86,631	0	0	31,400		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	4,799,900	1.3714	0	0	0	152,026		152,026	0	82,891	0	0	31,700		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2022	0	270,080	1.3504	0	0	0	6,738		6,738	0	7,221	0	0	675		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/30/2022	0	270,780	1.3539	0	0	0	7,373		7,373	0	6,993	0	0	957		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/30/2022	0	271,580	1.3579	0	0	0	7,797		7,797	0	6,423	0	0	1,174		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/31/2023	0	272,480	1.3624	0	0	0	8,369		8,369	0	6,032	0	0	1,362		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	06/30/2023	0	273,180	1.3659	0	0	0	8,525		8,525	0	5,459	0	0	1,527		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	09/29/2023	0	273,980	1.3699	0	0	0	8,828		8,828	0	5,032	0	0	1,675		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	12/29/2023	0	274,680	1.3734	0	0	0	9,071		9,071	0	4,727	0	0	1,814		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2019	03/28/2024	0	5,097,490	1.3777	0	0	0	175,262		175,262	0	82,507	0	0	35,972		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2022	0	406,500	1.355	0	0	0	11,483		11,483	0	10,831	0	0	1,016		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/30/2022	0	407,400	1.358	0	0	0	12,281		12,281	0	10,485	0	0	1,440		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/30/2022	0	408,300	1.361	0	0	0	12,613		12,613	0	9,628	0	0	1,765		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/31/2023	0	409,200	1.364	0	0	0	13,024		13,024	0	9,042	0	0	2,046		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/30/2023	0	410,100	1.367	0	0	0	13,108		13,108	0	8,183	0	0	2,293		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	09/29/2023	0	411,000	1.37	0	0	0	13,271		13,271	0	7,547	0	0	2,512		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	12/29/2023	0	412,050	1.3735	0	0	0	13,635		13,635	0	7,091	0	0	2,721		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	03/28/2024	0	412,950	1.3765	0	0	0	13,868		13,868	0	6,699	0	0	2,914		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2019	06/28/2024	0	5,518,000	1.3795	0	0	0	186,365		186,365	0	83,015	0	0	41,311		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/30/2022	0	653,100	1.3062	0	0	0	(5,205)		(5,205)	0	18,072	0	0	1,633		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	09/30/2022	0	654,350	1.3087	0	0	0	(4,023)		(4,023)	0	17,551	0	0	2,313		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	12/30/2022	0	655,475	1.31095	0	0	0	(3,689)		(3,689)	0	16,229	0	0	2,833		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	03/31/2023	0	656,775	1.31355	0	0	0	(3,046)		(3,046)	0	15,340	0	0	3,284		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/30/2023	0	657,950	1.3159	0	0	0	(3,032)		(3,032)	0	14,023	0	0	3,678		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	09/29/2023	0	659,450	1.3189	0	0	0	(2,566)		(2,566)	0	13,068	0	0	4,031		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	12/29/2023	0	660,925	1.32185	0	0	0	(2,035)		(2,035)	0	12,408	0	0	4,365		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	03/28/2024	0	662,425	1.32485	0	0	0	(1,466)		(1,466)	0	11,838	0	0	4,675		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2019	06/28/2024	0	663,700	1.3274	0	0	0	(1,316)		(1,316)	0	11,133	0	0	4,969		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2024	0	2,549,000	1.2745	0	0	0	(109,187)		(109,187)	0	45,058	0	0	20,152		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2024	0	2,553,400	1.2767	0	0	0	(109,200)		(109,200)	0	42,577	0	0	21,172		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2025	0	2,557,600	1.2788	0	0	0	(109,220)		(109,220)	0	40,770	0	0	22,149		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2025	0	2,562,000	1.281	0	0	0	(108,742)		(108,742)	0	39,780	0	0	23,094		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2025	0	2,566,600	1.2833	0	0	0	(107,644)		(107,644)	0	39,609	0	0	24,008		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2025	0	2,571,200	1.2856	0	0	0	(106,157)		(106,157)	0	40,015	0	0	24,896		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2026	0	2,575,600	1.2878	0	0	0	(104,538)		(104,538)	0	40,685	0	0	25,756		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2026	0	2,580,400	1.2902	0	0	0	(102,556)		(102,556)	0	41,379	0	0	26,598		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	09/30/2026	0	2,585,200	1.2926	0	0	0	(100,623)		(100,623)	0	42,110	0	0	27,420		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2026	0	2,590,000	1.295	0	0	0	(98,842)		(98,842)	0	42,804	0	0	28,224		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	2,594,800	1.2974	0	0	0	(97,255)		(97,255)	0	43,412	0	0	29,011		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	2,599,800	1.2999	0	0	0	(95,959)		(95,959)	0	43,802	0	0	29,784		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	2,604,800	1.3024	0	0	0	(95,063)		(95,063)	0	44,082	0	0	30,544		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/31/2027	0	2,609,800	1.3049	0	0	0	(94,491)		(94,491)	0	44,327	0	0	31,290		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/31/2028	0	2,614,800	1.3074	0	0	0	(94,104)		(94,104)	0	44,636	0	0	32,025		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/30/2028	0	2,620,000	1.31	0	0	0	(93,722)		(93,722)	0	44,983	0	0	32,750		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/29/2028	0	2,625,200	1.3126	0	0	0	(93,419)		(93,419)	0	45,370	0	0	33,451		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	12/29/2028	0	2,630,400	1.3152	0	0	0	(93,149)		(93,149)	0	45,719	0	0	34,156		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	03/29/2029	0	2,635,800	1.3179	0	0	0	(92,648)		(92,648)	0	45,961	0	0	34,855		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	06/29/2029	0	2,641,200	1.3206	0	0	0	(92,135)		(92,135)	0	46,208	0	0	35,545		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2019	09/28/2029	0	2,646,600	1.3233	0	0	0	(91,496)		(91,496)	0	46,459	0	0	36,221		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2024	0	3,811,200	1.2704	0	0	0	(175,316)		(175,316)	0	67,977	0	0	30,130		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2024	0	2,545,200	1.2726	0	0	0	(116,838)		(116,838)	0	42,856	0	0	21,104		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2025	0	2,549,800	1.2749	0	0	0	(116,439)		(116,439)	0	41,052	0	0	22,082		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2025	0	2,554,200	1.2771	0	0	0	(115,915)		(115,915)	0	40,076	0	0	23,023		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2025	0	2,559,000	1.2795	0	0	0	(114,591)		(114,591)	0	39,909	0	0	23,937		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2025	0	2,563,800	1.2819	0	0	0	(112,882)		(112,882)	0	40,317	0	0	24,824		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2026	0	2,568,400	1.2842	0	0	0	(111,045)		(111,045)	0	40,987	0	0	25,684		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2026	0	2,573,200	1.2866	0	0	0	(109,028)		(109,028)	0	41,688	0	0	26,524		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2026	0	2,578,200	1.2891	0	0	0	(106,880)		(106,880)	0	42,417	0	0	27,346		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2026	0	2,583,200	1.2916	0	0	0	(104,888)		(104,888)	0	43,108	0	0	28,150		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2027	0	2,588,200	1.2941	0	0	0	(103,092)		(103,092)	0	43,713	0	0	28,937		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2027	0	2,593,400	1.2967	0	0	0	(101,589)		(101,589)	0	44,099	0	0	29,711		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/30/2027	0	2,598,600	1.2993	0	0	0	(100,487)		(100,487)	0	44,375	0	0	30,471		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/31/2027	0	2,603,800	1.3019	0	0	0	(99,709)		(99,709)	0	44,616	0	0	31,218		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/31/2028	0	2,609,200	1.3046	0	0	0	(98,947)		(98,947)	0	44,911	0	0	31,956		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/30/2028	0	2,614,400	1.3072	0	0	0	(98,539)		(98,539)	0	45,262	0	0	32,680		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/29/2028	0	2,619,800	1.3099	0	0	0	(98,037)		(98,037)	0	45,643	0	0	33,382		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	12/29/2028	0	2,625,400	1.3127	0	0	0	(97,401)		(97,401)	0	45,977	0	0	34,091		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	03/29/2029	0	2,630,800	1.3154	0	0	0	(96,877)		(96,877)	0	46,222	0	0	34,789		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	06/29/2029	0	2,636,400	1.3182	0	0	0	(96,172)		(96,172)	0	46,462	0	0	35,480		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	2,642,000	1.321	0	0	0	(95,343)		(95,343)	0	46,706	0	0	36,158		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	5,000,080	1.25002	0	0	0	(434,473)		(434,473)	0	110,092	0	0	69,598		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	5,002,200	1.25055	0	0	0	(438,420)		(438,420)	0	111,514	0	0	70,718		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	5,072,800	1.2682	0	0	0	(385,976)		(385,976)	0	109,416	0	0	72,817		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2022	0	260,734	1.30367	0	0	0	(2,587)		(2,587)	0	7,229	0	0	652		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2022	0	260,808	1.30404	0	0	0	(2,535)		(2,535)	0	7,023	0	0	922		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/30/2022	0	260,870	1.30435	0	0	0	(2,779)		(2,779)	0	6,501	0	0	1,128		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2023	0	260,974	1.30487	0	0	0	(2,922)		(2,922)	0	6,154	0	0	1,305		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2023	0	261,038	1.30519	0	0	0	(3,298)		(3,298)	0	5,641	0	0	1,459		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2023	0	261,106	1.30553	0	0	0	(3,610)		(3,610)	0	5,279	0	0	1,596		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2023	0	261,188	1.30594	0	0	0	(3,865)		(3,865)	0	5,036	0	0	1,725		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/28/2024	0	261,282	1.30641	0	0	0	(4,096)		(4,096)	0	4,832	0	0	1,844		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2024	0	261,396	1.30698	0	0	0	(4,385)		(4,385)	0	4,572	0	0	1,957		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2024	0	261,526	1.30763	0	0	0	(4,704)		(4,704)	0	4,296	0	0	2,068		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2024	0	261,666	1.30833	0	0	0	(5,028)		(5,028)	0	4,042	0	0	2,170		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2025	0	261,824	1.30912	0	0	0	(5,310)		(5,310)	0	3,858	0	0	2,267		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2025	0	262,004	1.31002	0	0	0	(5,537)		(5,537)	0	3,758	0	0	2,362		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2025	0	262,208	1.31104	0	0	0	(5,693)		(5,693)	0	3,742	0	0	2,453		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2025	0	262,432	1.31216	0	0	0	(5,788)		(5,788)	0	3,785	0	0	2,541		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2026	0	262,672	1.31336	0	0	0	(5,834)		(5,834)	0	3,854	0	0	2,627		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2026	0	262,930	1.31465	0	0	0	(5,860)		(5,860)	0	3,928	0	0	2,710		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2026	0	263,210	1.31605	0	0	0	(5,870)		(5,870)	0	4,005	0	0	2,792		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	263,506	1.31753	0	0	0	(5,878)		(5,878)	0	4,079	0	0	2,871		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	263,806	1.31903	0	0	0	(5,900)		(5,900)	0	4,144	0	0	2,949		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	264,118	1.32059	0	0	0	(5,956)		(5,956)	0	4,188	0	0	3,026		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	264,440	1.3222	0	0	0	(6,043)		(6,043)	0	4,221	0	0	3,101		FX (Foreign Exchange)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	264,768	1.32384	0	0	0	(6,154)		(6,154)	0	4,250	0	0	3,174		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	265,096	1.32548	0	0	0	(6,283)		(6,283)	0	4,286	0	0	3,247		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	265,428	1.32714	0	0	0	(6,424)		(6,424)	0	4,327	0	0	3,318		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	265,766	1.32883	0	0	0	(6,566)		(6,566)	0	4,372	0	0	3,386		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	266,108	1.33054	0	0	0	(6,706)		(6,706)	0	4,414	0	0	3,455		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	266,450	1.33225	0	0	0	(6,837)		(6,837)	0	4,446	0	0	3,523		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	266,802	1.33401	0	0	0	(6,958)		(6,958)	0	4,479	0	0	3,591		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	267,156	1.33578	0	0	0	(7,062)		(7,062)	0	4,512	0	0	3,656		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	267,526	1.33763	0	0	0	(7,154)		(7,154)	0	4,553	0	0	3,724		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	267,874	1.33937	0	0	0	(7,231)		(7,231)	0	4,599	0	0	3,787		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	268,240	1.3412	0	0	0	(7,293)		(7,293)	0	4,658	0	0	3,850		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	5,506,669	1.34309	0	0	0	(150,682)		(150,682)	0	96,903	0	0	80,273		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	5,634,220	1.3742	0	0	0	(54,219)		(54,219)	0	91,590	0	0	83,331		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2022	0	681,540	1.36308	0	0	0	23,169		23,169	0	18,048	0	0	1,704		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	6,602,085	1.46713	0	0	0	270,275		270,275	0	78,651	0	0	99,031		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	731,330	1.46266	0	0	0	29,344		29,344	0	8,653	0	0	10,817		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	729,065	1.45813	0	0	0	28,651		28,651	0	8,579	0	0	10,628		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	726,765	1.45353	0	0	0	27,955		27,955	0	8,521	0	0	10,432		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	724,570	1.44914	0	0	0	27,312		27,312	0	8,481	0	0	10,244		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	722,470	1.44494	0	0	0	26,727		26,727	0	8,469	0	0	10,056		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	720,260	1.44052	0	0	0	26,142		26,142	0	8,473	0	0	9,857		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	718,145	1.43629	0	0	0	25,615		25,615	0	8,491	0	0	9,665		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	716,025	1.43205	0	0	0	25,112		25,112	0	8,511	0	0	9,468		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	713,970	1.42794	0	0	0	24,656		24,656	0	8,528	0	0	9,271		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	24,208		24,208	0	8,522	0	0	9,071		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	23,762		23,762	0	8,507	0	0	8,873		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	23,310		23,310	0	8,502	0	0	8,669		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	22,833		22,833	0	8,507	0	0	8,463		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	22,313		22,313	0	8,529	0	0	8,254		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	21,736		21,736	0	8,538	0	0	8,042		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	21,105		21,105	0	8,514	0	0	7,827		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	20,404		20,404	0	8,432	0	0	7,609		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2026	0	696,445	1.39289	0	0	0	19,672		19,672	0	8,328	0	0	7,387		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2026	0	694,715	1.38943	0	0	0	18,957		18,957	0	8,215	0	0	7,161		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2026	0	693,085	1.38617	0	0	0	18,318		18,318	0	8,109	0	0	6,931		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2025	0	691,565	1.38313	0	0	0	17,777		17,777	0	8,014	0	0	6,696		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2025	0	690,120	1.38024	0	0	0	17,395		17,395	0	7,989	0	0	6,455		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2025	0	688,785	1.37757	0	0	0	17,220		17,220	0	8,115	0	0	6,209		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2025	0	687,585	1.37517	0	0	0	17,287		17,287	0	8,453	0	0	5,955		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/31/2024	0	686,510	1.37302	0	0	0	17,559		17,559	0	9,003	0	0	5,692		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/28/2024	0	684,690	1.36938	0	0	0	18,515		18,515	0	10,524	0	0	5,126		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/28/2024	0	683,990	1.36798	0	0	0	19,059		19,059	0	11,276	0	0	4,827		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/29/2023	0	683,450	1.3669	0	0	0	19,561		19,561	0	11,893	0	0	4,514		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/29/2023	0	683,010	1.36602	0	0	0	20,196		20,196	0	12,616	0	0	4,175		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	06/30/2023	0	682,665	1.36533	0	0	0	21,034		21,034	0	13,651	0	0	3,816		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	03/31/2023	0	682,375	1.36475	0	0	0	22,075		22,075	0	15,066	0	0	3,412		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	12/30/2022	0	681,995	1.36399	0	0	0	22,498		22,498	0	16,035	0	0	2,948		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2021	09/30/2022	0	681,765	1.36353	0	0	0	23,215		23,215	0	17,467	0	0	2,410		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	6,758,100	1.5018	0	0	0	385,444		385,444	0	71,596	0	0	102,770		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	6,570,450	1.4601	0	0	0	224,292		224,292	0	84,283	0	0	101,257		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	6,692,080	1.4548	0	0	0	199,211		199,211	0	89,156	0	0	104,480		FX (Foreign Exchange)
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	12,590,837	XXX	12,854,816	0	17,722,652	0	0	4,893,010	XXX	XXX
1479999999. Subtotal - Forwards										0	(9,318,500)	0	(38,624,417)	XXX	(79,751,225)	0	(34,238,676)	(1,533,850)	0	70,737,419	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										401,402,883	21,040,192	54,584,776	588,344,438	XXX	739,536,445	(9,019,043)	110,867,285	(1,329,913)	0	280,534,150	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										768,574,263	42,578,129	21,197,359	1,256,373,173	XXX	1,256,637,151	(229,467,913)	49,306,694	(11,426,254)	0	703,076,711	XXX	XXX
1719999999. Subtotal - Replication										25,296,724	12,829,108	3,973,064	36,485,364	XXX	33,258,180	0	0	(1,195,565)	0	2,509,642,177	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										1,195,273,870	76,447,429	79,755,199	1,881,202,975	XXX	2,029,431,776	(238,486,956)	160,173,979	(13,951,732)	0	3,493,253,038	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
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $6.651 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $9.694 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $168.662 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.18 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately -0.01 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $33.258 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.06 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($223.5B) as of 12/31/2021

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
36M2	1,601	162,423,289	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	03/15/2022	2,029.0230	2,144.4000	(2,913,820)	0	0	0	0	9,235,931	9,235,931	7,041,720	LD (Liability Cashflow)	50
36M2	383	40,033,859	MSCI EAFE Mini Future March 20 Jun 2022 000036M2	Liability Hedge	N/A	Equity/Index	06/17/2022	NYF 5493004R83R1LVX2IL36	03/16/2022	2,090.5409	2,144.4000	(697,060)	0	0	0	0	1,031,401	1,031,401	1,684,559	LD (Liability Cashflow)	50
38M2	75	7,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	140.0874	135.4688	30,469	0	0	0	0	(346,399)	(346,399)	195,000	PD (Duration)	1,000
38M2	486	48,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	139.8843	135.4688	197,438	0	0	0	0	(2,145,949)	(2,145,949)	1,263,600	PD (Duration)	1,000
38M2	1,314	131,400,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	139.8999	135.4688	533,813	0	0	0	0	(5,822,541)	(5,822,541)	3,416,400	PD (Duration)	1,000
38M2	516	51,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	139.9155	135.4688	209,625	0	0	0	0	(2,294,540)	(2,294,540)	1,341,600	PD (Duration)	1,000
38M2	210	21,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	03/17/2022	137.6265	135.4688	85,313	0	0	0	0	(453,121)	(453,121)	546,000	PD (Duration)	1,000
ESM2	911	193,762,066	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQ0F39	03/16/2022	4,253.8324	4,530.7500	(2,972,138)	0	0	0	0	12,613,597	12,613,597	10,932,000	LD (Liability Cashflow)	50
ESM2	300	68,438,413	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQ0F39	03/28/2022	4,562.5608	4,530.7500	(978,750)	0	0	0	0	(477,163)	(477,163)	3,600,000	LD (Liability Cashflow)	50
ESM2	500	115,594,838	E-MINI S&P 500 INDEX Jun 2022 0000ESM2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQ0F39	03/29/2022	4,623.7935	4,530.7500	(1,631,250)	0	0	0	0	(2,326,088)	(2,326,088)	6,000,000	LD (Liability Cashflow)	50
TYM2	595	59,500,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	126.3921	122.8750	148,750	0	0	0	0	(2,092,672)	(2,092,672)	1,011,500	PD (Duration)	1,000
TYM2	311	31,100,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	126.3921	122.8750	77,750	0	0	0	0	(1,093,817)	(1,093,817)	528,700	PD (Duration)	1,000
USM2	591	59,100,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	154.6031	150.0625	369,375	0	0	0	0	(2,683,484)	(2,683,484)	2,068,500	PD (Duration)	1,000
USM2	556	55,600,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	154.6109	150.0625	347,500	0	0	0	0	(2,528,908)	(2,528,908)	1,946,000	PD (Duration)	1,000
USM2	668	66,800,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	154.6578	150.0625	417,500	0	0	0	0	(3,069,640)	(3,069,640)	2,338,000	PD (Duration)	1,000
USM2	660	66,000,000	U.S. Long Bond Future Jun 2022 0000USM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	154.6812	150.0625	412,500	0	0	0	0	(3,048,347)	(3,048,347)	2,310,000	PD (Duration)	1,000
WNM2	34	3,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2281	177.1250	36,125	0	0	0	0	(241,507)	(241,507)	221,000	PD (Duration)	1,000
WNM2	97	9,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2359	177.1250	103,063	0	0	0	0	(689,762)	(689,762)	630,500	PD (Duration)	1,000
WNM2	47	4,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2359	177.1250	49,938	0	0	0	0	(334,214)	(334,214)	305,500	PD (Duration)	1,000
WNM2	47	4,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2359	177.1250	49,938	0	0	0	0	(334,214)	(334,214)	305,500	PD (Duration)	1,000
WNM2	643	64,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2516	177.1250	683,188	0	0	0	0	(4,582,385)	(4,582,385)	4,179,500	PD (Duration)	1,000
WNM2	510	51,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2594	177.1250	541,875	0	0	0	0	(3,638,535)	(3,638,535)	3,315,000	PD (Duration)	1,000
WNM2	160	16,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2672	177.1250	170,000	0	0	0	0	(1,142,751)	(1,142,751)	1,040,000	PD (Duration)	1,000
WNM2	647	64,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2750	177.1250	687,438	0	0	0	0	(4,626,055)	(4,626,055)	4,205,500	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM2	610	61,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	184.2906	177.1250	648,125	0	0	0	0	(4,371,036)	(4,371,036)	3,965,000	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0016	177.1250	1,027,438	0	0	0	0	(6,649,643)	(6,649,643)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0016	177.1250	1,027,438	0	0	0	0	(6,649,643)	(6,649,643)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0016	177.1250	1,027,438	0	0	0	0	(6,649,643)	(6,649,643)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0094	177.1250	1,027,438	0	0	0	0	(6,657,198)	(6,657,198)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0094	177.1250	1,027,438	0	0	0	0	(6,657,198)	(6,657,198)	6,285,500	PD (Duration)	1,000
WNM2	484	48,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0172	177.1250	514,250	0	0	0	0	(3,335,822)	(3,335,822)	3,146,000	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0172	177.1250	1,027,438	0	0	0	0	(6,664,753)	(6,664,753)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0172	177.1250	1,027,438	0	0	0	0	(6,664,753)	(6,664,753)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	1,027,438	0	0	0	0	(6,672,307)	(6,672,307)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	1,027,438	0	0	0	0	(6,672,307)	(6,672,307)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	1,027,438	0	0	0	0	(6,672,307)	(6,672,307)	6,285,500	PD (Duration)	1,000
WNM2	726	72,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	771,375	0	0	0	0	(5,009,405)	(5,009,405)	4,719,000	PD (Duration)	1,000
WNM2	484	48,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	514,250	0	0	0	0	(3,339,604)	(3,339,604)	3,146,000	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0328	177.1250	1,027,438	0	0	0	0	(6,679,862)	(6,679,862)	6,285,500	PD (Duration)	1,000
WNM2	484	48,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0328	177.1250	514,250	0	0	0	0	(3,343,385)	(3,343,385)	3,146,000	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0328	177.1250	1,027,438	0	0	0	0	(6,679,862)	(6,679,862)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0328	177.1250	1,027,438	0	0	0	0	(6,679,862)	(6,679,862)	6,285,500	PD (Duration)	1,000
WNM2	241	24,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0328	177.1250	256,063	0	0	0	0	(1,664,785)	(1,664,785)	1,566,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0406	177.1250	1,027,438	0	0	0	0	(6,687,417)	(6,687,417)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0406	177.1250	1,027,438	0	0	0	0	(6,687,417)	(6,687,417)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0406	177.1250	1,027,438	0	0	0	0	(6,687,417)	(6,687,417)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0484	177.1250	1,027,438	0	0	0	0	(6,694,971)	(6,694,971)	6,285,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0719	177.1250	1,027,438	0	0	0	0	(6,717,635)	(6,717,635)	6,285,500	PD (Duration)	1,000
WNM2	6	600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1344	177.1250	6,375	0	0	0	0	(36,056)	(36,056)	39,000	PD (Duration)	1,000
WNM2	199	19,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1422	177.1250	211,438	0	0	0	0	(1,197,422)	(1,197,422)	1,293,500	PD (Duration)	1,000
WNM2	121	12,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1500	177.1250	128,563	0	0	0	0	(729,026)	(729,026)	786,500	PD (Duration)	1,000
WNM2	94	9,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1578	177.1250	99,875	0	0	0	0	(567,085)	(567,085)	611,000	PD (Duration)	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM2	212	21,200,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1656	177.1250	225,250	0	0	0	0	(1,280,614)	(1,280,614)	1,378,000	PD (Duration)	1,000
WNM2	200	20,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1734	177.1250	212,500	0	0	0	0	(1,209,689)	(1,209,689)	1,300,000	PD (Duration)	1,000
WNM2	410	41,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1813	177.1250	435,625	0	0	0	0	(2,483,066)	(2,483,066)	2,665,000	PD (Duration)	1,000
WNM2	248	24,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1813	177.1250	263,500	0	0	0	0	(1,501,952)	(1,501,952)	1,612,000	PD (Duration)	1,000
WNM2	966	96,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1891	177.1250	1,026,375	0	0	0	0	(5,857,892)	(5,857,892)	6,279,000	PD (Duration)	1,000
WNM2	309	30,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1891	177.1250	328,313	0	0	0	0	(1,873,798)	(1,873,798)	2,008,500	PD (Duration)	1,000
WNM2	556	55,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1969	177.1250	590,750	0	0	0	0	(3,375,967)	(3,375,967)	3,614,000	PD (Duration)	1,000
WNM2	248	24,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.1969	177.1250	263,500	0	0	0	0	(1,505,827)	(1,505,827)	1,612,000	PD (Duration)	1,000
WNM2	385	38,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2047	177.1250	409,063	0	0	0	0	(2,340,683)	(2,340,683)	2,502,500	PD (Duration)	1,000
WNM2	648	64,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2125	177.1250	688,500	0	0	0	0	(3,944,705)	(3,944,705)	4,212,000	PD (Duration)	1,000
WNM2	637	63,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2203	177.1250	676,813	0	0	0	0	(3,882,719)	(3,882,719)	4,140,500	PD (Duration)	1,000
WNM2	390	39,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2203	177.1250	414,375	0	0	0	0	(2,377,175)	(2,377,175)	2,535,000	PD (Duration)	1,000
WNM2	576	57,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2203	177.1250	612,000	0	0	0	0	(3,510,904)	(3,510,904)	3,744,000	PD (Duration)	1,000
WNM2	225	22,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2203	177.1250	239,063	0	0	0	0	(1,371,447)	(1,371,447)	1,462,500	PD (Duration)	1,000
WNM2	329	32,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2281	177.1250	349,563	0	0	0	0	(2,007,931)	(2,007,931)	2,138,500	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2281	177.1250	3,188	0	0	0	0	(18,309)	(18,309)	19,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2359	177.1250	1,027,438	0	0	0	0	(5,909,284)	(5,909,284)	6,285,500	PD (Duration)	1,000
WNM2	1	100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2360	177.1250	1,063	0	0	0	0	(6,111)	(6,111)	6,500	PD (Duration)	1,000
WNM2	967	96,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2438	177.1250	1,027,438	0	0	0	0	(5,916,839)	(5,916,839)	6,285,500	PD (Duration)	1,000
WNM2	39	3,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2438	177.1250	41,438	0	0	0	0	(238,632)	(238,632)	253,500	PD (Duration)	1,000
WNM2	38	3,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2516	177.1250	40,375	0	0	0	0	(232,810)	(232,810)	247,000	PD (Duration)	1,000
WNM2	18	1,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2594	177.1250	19,125	0	0	0	0	(110,419)	(110,419)	117,000	PD (Duration)	1,000
WNM2	123	12,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2672	177.1250	130,688	0	0	0	0	(755,490)	(755,490)	799,500	PD (Duration)	1,000
WNM2	136	13,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2750	177.1250	144,500	0	0	0	0	(836,401)	(836,401)	884,000	PD (Duration)	1,000
WNM2	187	18,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2828	177.1250	198,688	0	0	0	0	(1,151,512)	(1,151,512)	1,215,500	PD (Duration)	1,000
WNM2	54	5,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2906	177.1250	57,375	0	0	0	0	(332,944)	(332,944)	351,000	PD (Duration)	1,000
WNM2	106	10,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.2984	177.1250	112,625	0	0	0	0	(654,385)	(654,385)	689,000	PD (Duration)	1,000
WNM2	113	11,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3063	177.1250	120,063	0	0	0	0	(698,482)	(698,482)	734,500	PD (Duration)	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM2	133	13,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3141	177.1250	141,313	0	0	0	0	(823,146)	(823,146)	864,500	PD (Duration)	1,000
WNM2	113	11,300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3219	177.1250	120,063	0	0	0	0	(700,248)	(700,248)	734,500	PD (Duration)	1,000
WNM2	39	3,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3297	177.1250	41,438	0	0	0	0	(241,983)	(241,983)	253,500	PD (Duration)	1,000
WNM2	48	4,800,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3375	177.1250	51,000	0	0	0	0	(298,200)	(298,200)	312,000	PD (Duration)	1,000
WNM2	37	3,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3453	177.1250	39,313	0	0	0	0	(230,152)	(230,152)	240,500	PD (Duration)	1,000
WNM2	86	8,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3531	177.1250	91,375	0	0	0	0	(535,619)	(535,619)	559,000	PD (Duration)	1,000
WNM2	31	3,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3609	177.1250	32,938	0	0	0	0	(193,314)	(193,314)	201,500	PD (Duration)	1,000
WNM2	105	10,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3688	177.1250	111,563	0	0	0	0	(655,595)	(655,595)	682,500	PD (Duration)	1,000
WNM2	131	13,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3766	177.1250	139,188	0	0	0	0	(818,956)	(818,956)	851,500	PD (Duration)	1,000
WNM2	257	25,700,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3844	177.1250	273,063	0	0	0	0	(1,608,661)	(1,608,661)	1,670,500	PD (Duration)	1,000
WNM2	451	45,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.3922	177.1250	479,188	0	0	0	0	(2,826,505)	(2,826,505)	2,931,500	PD (Duration)	1,000
WNM2	116	11,600,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4000	177.1250	123,250	0	0	0	0	(727,901)	(727,901)	754,000	PD (Duration)	1,000
WNM2	85	8,500,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4078	177.1250	90,313	0	0	0	0	(534,040)	(534,040)	552,500	PD (Duration)	1,000
WNM2	90	9,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4156	177.1250	95,625	0	0	0	0	(566,157)	(566,157)	585,000	PD (Duration)	1,000
WNM2	119	11,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4234	177.1250	126,438	0	0	0	0	(749,515)	(749,515)	773,500	PD (Duration)	1,000
WNM2	160	16,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4313	177.1250	170,000	0	0	0	0	(1,009,001)	(1,009,001)	1,040,000	PD (Duration)	1,000
WNM2	60	6,000,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4391	177.1250	63,750	0	0	0	0	(378,844)	(378,844)	390,000	PD (Duration)	1,000
WNM2	19	1,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4469	177.1250	20,188	0	0	0	0	(120,116)	(120,116)	123,500	PD (Duration)	1,000
WNM2	3	300,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/24/2022	183.4547	177.1250	3,188	0	0	0	0	(18,989)	(18,989)	19,500	PD (Duration)	1,000
WNM2	11	1,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	03/23/2022	174.3453	177.1250	11,688	0	0	0	0	30,576	30,576	71,500	PD (Duration)	1,000
WNM2	39	3,900,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	03/23/2022	174.3766	177.1250	41,438	0	0	0	0	107,189	107,189	253,500	PD (Duration)	1,000
WNM2	41	4,100,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	03/23/2022	174.5328	177.1250	43,563	0	0	0	0	106,279	106,279	266,500	PD (Duration)	1,000
WNM2	14	1,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	03/23/2022	174.5641	177.1250	14,875	0	0	0	0	35,853	35,853	91,000	PD (Duration)	1,000
WNM2	1,004	100,400,000	US ULTRA T-BOND Jun 2022 0000WNM2	Liability Hedge	N/A	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	184.0250	177.1250	1,066,750	0	0	0	0	(6,927,608)	(6,927,608)	6,526,000	LD (Liability Cashflow)	1,000
1539999999. Subtotal - Long Futures - Hedging Other												31,167,701	0	0	0	0	(239,879,617)	(239,879,617)	275,823,079	XXX	XXX
1579999999. Subtotal - Long Futures												31,167,701	0	0	0	0	(239,879,617)	(239,879,617)	275,823,079	XXX	XXX
38M2	123	12,300,000	US ULTRA 10YR NOTE MAR 16 Jun 2022 000038M2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	139.8892	135.4688	(49,969)	0	0	0	0	543,710	543,710	319,800	PD -Duration	1,000
46M2	647	63,844,912	E-Mini Russ 2000 RTY Jun 2022 000046M2	Liability Hedge	N/A	Equity/Index	06/17/2022	CME SNZ20JLFK8MNNCLQOF39	03/14/2022	1,973.5676	2,066.4000	714,935	0	0	0	0	(3,003,128)	(3,003,128)	3,882,000	LD -Liability Cashflow	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVM2	244	24,400,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	117.4072	114.6875	(34,313)	0	0	0	0	663,601	663,601	292,800	PD -Duration	1,000
FVM2	478	47,800,000	U.S. Five Year Note Future Jun 2022 0000FVM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	117.5299	114.6875	(67,219)	0	0	0	0	1,358,658	1,358,658	573,600	PD -Duration	1,000
TUM2	129	25,800,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04Q2QBFQTQ27	02/22/2022	107.4368	105.9609	(21,164)	0	0	0	0	380,783	380,783	116,100	PD -Duration	2,000
TUM2	15	3,000,000	US 2YR NT FUT Jun 2022 0000TUM2	Bond Portfolio Hedge	D1	Interest Rate	07/06/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	107.2543	105.9609	(2,461)	0	0	0	0	38,800	38,800	13,500	PD -Duration	2,000
TYM2	68	6,800,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	126.4048	122.8750	(17,000)	0	0	0	0	240,025	240,025	115,600	PD -Duration	1,000
TYM2	187	18,700,000	U.S. Ten Year Note Future Jun 2022 0000TYM2	Bond Portfolio Hedge	D1	Interest Rate	06/30/2022	CBT 549300EX04Q2QBFQTQ27	02/23/2022	126.4049	122.8750	(46,750)	0	0	0	0	660,099	660,099	317,900	PD -Duration	1,000
1609999999. Subtotal - Short Futures - Hedging Other												476,060	0	0	0	0	882,547	882,547	5,631,300	XXX	XXX
1649999999. Subtotal - Short Futures												476,060	0	0	0	0	882,547	882,547	5,631,300	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												31,643,761	0	0	0	0	(238,997,070)	(238,997,070)	281,454,379	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												31,643,761	0	0	0	0	(238,997,070)	(238,997,070)	281,454,379	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	4,624,900	206,000	4,830,900
Total Net Cash Deposits	4,624,900	206,000	4,830,900

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.02 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.53 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($223.5B) as of 12/31/2021

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	4,830,900	0	4,830,900	41,075,654	(9,431,893)	41,075,654	281,454,379	281,454,379
Pru Global Fund B2XP4TQXV02CZP30M085	Y	Y	1,467,019,786	37,038,554	3,175,194,235	(1,300,642,587)	370,493,308	3,414,469,204	(1,391,688,755)	555,760,664	3,493,253,038	3,493,253,038
Swiss Re 549300WZRVQERM819Z90	N	N	0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation			1,467,019,786	37,038,554	3,175,194,235	(1,300,642,587)	370,493,308	3,414,469,204	(1,391,688,755)	555,760,664	3,493,253,038	3,493,253,038
United Coin Machine Co None	N	N	0	0	6,650,867	0	6,650,867	6,650,867	0	6,650,867	0	0
Harbour Energy plc None	N	N	0	0	459	0	459	459	0	459	0	0
0799999999. Total NAIC 6 Designation			0	0	6,651,326	0	6,651,326	6,651,326	0	6,651,326	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			1,467,019,786	37,038,554	3,186,676,461	(1,300,642,587)	381,975,535	3,462,196,184	(1,401,120,647)	603,487,644	3,774,707,417	3,774,707,417
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,186,676,461	(1,300,642,587)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	134,419,016	0	134,419,016	04/01/2022	IV
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	589331-AM-9	MERCK SHARP & DOHME CORP	128,634	161,000	184,510	11/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-ED-1	STRIP PRINC	404,650	800,000	335,193	08/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-ED-1	STRIP PRINC	37,830,692	74,792,000	31,337,236	08/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	539830-BD-0	LOCKHEED MARTIN CORP	5,018,431	7,749,000	7,205,424	03/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	12,911,650	19,941,000	19,069,279	09/21/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	88579Y-BD-2	3M COMPANY	2,711,082	4,051,000	4,026,481	09/14/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-XU-9	STRIPS	35,054,038	45,000,000	31,024,391	05/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-Y2-0	STRIPS	52,289,490	80,500,000	41,726,866	05/15/2036	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	568,944	490,000	395,362	11/15/2026	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	127,722	110,000	19,925	11/15/2026	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RM-2	US TREASURY N/B	48,903	50,000	52,443	05/15/2045	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	2,684,311	3,000,000	2,695,084	02/15/2046	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RQ-3	US TREASURY N/B	44,739	50,000	44,918	02/15/2046	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RS-9	US TREASURY N/B	1,234,146	1,370,000	1,249,003	05/15/2046	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RY-6	US TREASURY N/B	226,016	239,000	253,605	08/15/2047	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	472,359	475,000	468,027	02/15/2048	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-5M-8	US TREASURY N/B	251,161	250,000	257,551	11/15/2028	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	1,081,883	1,101,000	1,116,364	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	294,791	300,000	304,186	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	12,680,923	12,905,000	13,085,084	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	24,468,629	24,901,000	25,248,484	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	1,424,823	1,450,000	1,470,234	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	40,453,176	41,168,000	41,742,483	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-6G-0	US TREASURY N/B	13,422,813	13,660,000	13,850,620	02/29/2024	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	13,599,630	13,625,000	13,628,290	11/15/2022	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-TY-6	US TREASURY N/B	44,117,698	44,200,000	44,210,673	11/15/2022	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z5-2	US TREASURY N/B	1,474,756	1,550,000	1,545,935	01/31/2025	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z5-2	US TREASURY N/B	6,184,459	6,500,000	6,482,953	01/31/2025	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z5-2	US TREASURY N/B	190,291	200,000	199,475	01/31/2025	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z5-2	US TREASURY N/B	34,347,537	36,100,000	36,005,323	01/31/2025	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-X9-6	STRIPS	363,841	575,000	310,747	11/15/2035	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	18,293,159	29,690,000	14,516,283	11/15/2036	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y4-6	STRIPS	16,355,498	27,030,000	13,558,062	05/15/2037	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-AD-0	STRIPS	1,439,995	2,410,000	1,173,447	11/15/2037	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	10,275,456	18,049,000	8,530,511	08/15/2039	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	039483-AT-9	ARCHER DANIELS	5,849,732	5,235,000	5,193,654	10/01/2032	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	141781-BM-5	CARGILL INC	2,798,474	3,293,000	3,301,051	04/23/2030	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	341099-CH-0	DUKE ENERGY FLORIDA LLC	3,526,979	3,000,000	2,991,981	09/15/2037	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	525555-AB-4	STANFORD UNIVERSITY	2,834,567	2,719,000	2,677,524	02/01/2024	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	549271-AF-1	LUBRIZOL CORP	5,164,236	4,309,000	4,465,737	10/01/2034	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	68233D-AT-4	ONCOR ELECTRIC DELIVERY	8,877,809	7,312,000	7,551,650	05/01/2032	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	69351U-AH-6	PPL ELECTRIC UTILITIES	4,300,548	3,676,000	4,225,494	08/15/2037	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	72014T-AC-3	PIEDMONT HEALTHCARE INC	5,150,150	6,334,000	6,181,627	01/01/2032	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	742718-CB-3	PROCTER & GAMBLE CO/THE	4,601,347	4,131,000	4,441,908	02/01/2034	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	743315-AL-7	PROGRESSIVE CORP	6,978,646	6,012,000	6,312,485	12/01/2032	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	792860-AK-4	TRAVELERS COS INC	6,908,430	5,642,000	6,276,933	06/20/2036	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	857477-BP-7	STATE STREET CORP	14,071,665	15,535,000	15,409,545	03/03/2031	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	87612E-AK-2	TARGET CORP	5,368,884	4,525,000	4,647,734	11/01/2032	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	89236T-JQ-9	TOYOTA MOTOR CREDIT CORP	8,174,761	10,000,000	9,769,569	09/12/2031	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	912803-BL-6	STRIP PRINC	116,637,768	140,000,000	101,754,204	08/15/2027	V
Prudential Insurance Company of America	X574KRZ6V5A7UBU45C31	Corporate	983024-AG-5	WYETH LLC	2,169,617	1,800,000	2,114,888	02/01/2034	V
0199999999 - Total					730,308,954	737,965,000	699,059,451	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	1,479,722,582	0	XXX		
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FD-5	ALABAMA POWER CO	644,295	877,000	XXX	04/01/2022	IV
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FF-0	ALABAMA POWER CO	777,788	1,093,000	XXX	03/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-BX-7	APPLE INC	484,521	601,000	XXX	06/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	532,124	972,000	XXX	02/23/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	195869-AP-7	COLONIAL PIPELINE CO	3,800,895	5,000,000	XXX	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-CE-9	COMCAST CORP	388,013	593,000	XXX	10/01/2025	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FD-4	FLORIDA POWER & LIGHT CO	158,422	209,000	XXX	11/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FG-7	FLORIDA POWER & LIGHT CO	612,904	913,000	XXX	02/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	37331N-AK-7	GEORGIA-PACIFIC LLC	4,575,475	6,500,000	XXX	06/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	485,164	567,000	XXX	04/30/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-AZ-1	HERSHEY COMPANY	491,818	640,000	XXX	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	438516-BB-1	HONEYWELL INTERNATIONAL	936,558	1,192,000	XXX	05/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455434-BS-8	INDIANAPOLIS PWR & LIGHT	335,609	501,000	XXX	03/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	418,847	580,000	XXX	09/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	532457-AP-3	ELI LILLY & CO	307,034	364,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AT-2	MERCK & CO INC	401,088	620,000	XXX	01/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	594918-BY-9	MICROSOFT CORP	4,051,112	4,900,000	XXX	02/10/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AR-4	PPL ELECTRIC UTILITIES	7,841,028	11,030,000	XXX	02/06/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-CM-8	PEPSICO INC	3,539,265	4,598,000	XXX	07/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-FB-4	PFIZER INC	3,583,526	5,300,000	XXX	03/01/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-DF-3	PROCTER & GAMBLE CO/THE	271,761	310,000	XXX	08/18/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	720,160	864,000	XXX	03/05/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-QL-5	US TREASURY N/B	56,166	48,000	XXX	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	1,577,106	1,734,000	XXX	11/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SW-9	US TREASURY N/B	2,106,997	2,550,000	XXX	02/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	91282C-BT-7	US TREASURY N/B	8,286,857	9,215,000	XXX	02/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-XU-9	STRIPS	8,948,127	11,487,000	XXX	03/31/2026	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-Y4-6	STRIPS	2,014,939	3,204,000	XXX	05/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-TP-3	STRIPS	123,271	260,000	XXX	05/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	AL5168-35-9	JAPAN (10 YEAR ISSUE)	53,098,401	6,763,000,000	XXX	05/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	EJ2273-18-7	JAPAN (10 YEAR ISSUE)	62,265,810	7,918,700,000	XXX	12/20/2026	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	EJ2679-42-5	JAPAN (10 YEAR ISSUE)	86,451,612	11,000,000,000	XXX	06/20/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	10373Q-AE-0	BP CAP MARKETS AMERICA	384,824	480,000	XXX	06/20/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-AZ-1	HERSHEY COMPANY	3,112,286	4,050,000	XXX	11/06/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455434-BT-6	INDIANAPOLIS PWR & LIGHT	1,608,209	2,438,000	XXX	05/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	532457-AP-3	ELI LILLY & CO	266,546	316,000	XXX	05/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	591,187	650,000	XXX	01/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SP-4	US TREASURY N/B	864,785	1,210,000	XXX	02/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-XU-9	STRIPS	950,354	1,220,000	XXX	08/15/2050	V
0299999999 - Total					1,747,787,468	25,768,786,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3128PH-CD-1	FHLMC POOL NO J05468		1.A	823	824	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1.A	5,690	5,697	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1.A	4,542	4,546	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1.A	3,762	3,766	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1.A	20,602	20,585	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1.A	40,450	40,269	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1.A	39,330	39,137	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1.A	13,819	13,904	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1.A	11,055	11,067	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1.A	13,901	13,945	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1.A	7,098	7,195	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1.A	31,746	31,737	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1.A	52,287	52,223	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1.A	48,280	48,137	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1.A	44,399	44,285	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1.A	128,371	127,794	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1.A	37,802	37,808	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1.A	44,144	43,961	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1.A	22,899	23,011	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1.A	48,066	47,616	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1.A	64,531	63,857	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1.A	26,791	26,713	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1.A	100,665	99,562	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1.A	167,352	166,480	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1.A	105,440	104,638	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1.A	102,579	101,829	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1.A	266,253	266,073	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1.A	69,803	73,010	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.A	63,089	63,817	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.A	75,945	75,442	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.A	138,236	143,510	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1.A	173,683	171,749	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1.A	438,641	441,160	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.A	92,486	93,620	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1.A	255,399	254,345	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1.A	279,103	281,855	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.A	108,260	109,750	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1.A	2,292,673	2,284,683	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.A	829,424	827,061	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.A	560,941	559,028	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.A	279,981	283,455	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.A	734,531	734,622	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.A	411,246	414,857	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.A	1,087,322	1,100,524	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.A	1,590,595	1,632,482	09/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				10,934,031	10,991,631	XXX
91859*-AB-7	VA (FRDRKSBG VA) CTL PASS-THRU CTL		1.C Z	519,566	543,089	06/15/2024
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities				519,566	543,089	XXX
0909999999. Total - U.S. Special Revenues Bonds				11,453,598	11,534,720	XXX
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2.C	4,238,666	4,226,253	07/01/2022
76289#-AD-0	Rich Holdings Inc. Senior Note		2.B	1,835,430	1,811,360	03/31/2023
86787E-BD-8	SUNTRUST BKS INC CORP FLOATER		1.F FE	19,607,229	19,602,029	05/17/2022
78355H-KM-0	RYDER SYSTEM INC SR NT CORPORATE		2.B FE	3,338,719	3,336,251	06/01/2022
44855#-AX-8	Hy Vee, Inc. Senior Note		2.B	965,665	960,333	12/14/2022
74941@-AA-3	RDO Equipment Co Senior Secured Note		3.A	5,020,203	5,048,068	09/18/2025
C1465*-AK-9	CGI Group Inc Senior Note		2.A	12,026,116	12,090,233	09/12/2024
24422E-UZ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1.F FE	5,008,310	5,004,773	06/13/2022
64952W-DH-3	NEW YORK LIFE GLOBAL FDG CORPORATE		1.A FE	10,459,142	10,424,941	07/12/2022
64952W-DJ-9	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1.A FE	7,304,011	7,298,628	07/12/2022
30231G-BA-9	EXXON MOBIL CORPORATION CORP FLOATER		1.D FE	17,942,827	17,933,771	08/16/2022
30231G-BB-7	EXXON MOBIL CORPORATION CORPORATE		1.D FE	8,358,172	8,341,289	08/16/2022
06406R-AK-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		1.E FE	9,030,679	9,008,060	08/23/2022
254687-FH-4	WALT DISNEY COMPANY CORP FLOATER		1.G FE	15,023,028	15,014,320	09/01/2022
037833-DL-1	APPLE INC CORPORATE		1.B FE	9,603,853	9,592,167	09/11/2022
59113@-AA-6	Metal Technolgies IND Inc Senior Note		2.C	1,501,244	1,490,925	12/09/2022
852212-AD-1	Square Butte Electric SRNT		2.A FE	775,888	778,675	01/01/2024
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP CORP FOREIGN		1.G FE	31,403,848	31,279,833	07/18/2022
59862*-AF-0	Mike Albert Leasing Inc. Sr. Secured		2.C	10,580,752	10,564,242	12/27/2022
05252A-DE-8	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	9,394,951	9,383,950	11/21/2022
713448-DU-9	PEPSICO INC CORP FLOATER		1.E FE	3,253,057	3,251,429	05/02/2022
22053*-AJ-9	Cortez Capital Corp. Senior Secured Note		2.B	2,590,134	2,586,945	12/12/2022
31677Q-BS-7	FIFTH THIRD BK CINCINNATI CORPORATE		1.G FE	15,848,708	15,844,545	01/30/2023
44644M-AA-9	HUNTINGTON NATL BK CORPORATE		1.G FE	19,138,429	19,180,192	02/03/2023
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	2,527,393	2,537,836	02/15/2023
191098-A*-3	Coca-Cola Consolidated, Inc. Senior Unsecured Note		2.B	4,411,526	4,403,463	02/27/2023
89788J-AC-3	TRUIST BANK CORP FLOATER		1.F FE	7,738,488	7,715,692	03/09/2023
49327M-2Z-6	KEYBANK NA BANK NOTE		1.G FE	15,508,993	15,637,547	03/10/2023
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		2.B	7,597,216	7,632,149	08/28/2023
918204-AZ-1	V F CORP CORPORATE		2.A FE	15,648,232	15,639,652	04/23/2022
855244-AY-5	STARBUCKS CORP CORPORATE		2.A FE	5,005,627	5,004,568	05/07/2022
458140-BC-3	INTEL CORP CORP FLOATER		1.E FE	4,171,141	4,167,356	05/11/2022
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	25,074,926	25,022,105	05/13/2022
911312-BJ-4	UNITED PARCEL SERVICE CORP FLOATER		1.G FE	12,534,067	12,458,350	04/01/2023
05565E-BM-6	BMW US CAP CORP LLC CORPORATE		1.F FE	8,880,383	8,755,129	04/06/2023
637639-AA-3	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	6,195,064	6,253,849	04/23/2023
718172-CQ-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	7,826,741	7,914,505	05/01/2023
70450Y-AF-0	PayPal Holdings Inc CORPORATE		1.G FE	8,689,826	8,755,178	06/01/2023
67077M-AV-0	NUTRIEN LTD CORP FOREIGN		2.B FE	7,041,247	7,087,619	05/13/2023
06739G-CR-8	BARCLAYS BK PLC CORP FOREIGN		1.E FE	34,114,673	34,103,717	05/12/2022
6944PL-2C-2	PACIFIC LIFE GLOBAL FUNDING II CORPORATE		1.D FE	19,539,367	20,110,915	09/23/2023
00173*-AC-5	ALS Testing Services Group Inc Senior Note		2.B	1,287,740	1,276,217	07/19/2022
02112#-AG-2	Alsco Inc. Senior Unsecured Note		1.G	7,024,454	7,080,282	04/17/2025
110122-CJ-5	BRISTOL MYERS SQUIBB CO CORP FLOATER		1.F FE	3,753,120	3,753,580	05/16/2022
29206#-AC-1	Empire Southwest LLC Senior Note		2.C	1,573,379	1,563,992	07/25/2022
375558-BW-2	GILEAD SCIENCES INC CORPORATE		2.A FE	6,411,241	6,567,611	09/29/2023
44929@-AD-6	ICRE REIT HLDGS Senior Note		2.B	1,312,547	1,297,070	03/08/2023
50212@-AA-5	LP 1A REIT INC/ JPM-SPF Senior Unsecured Note		1.G	718,274	734,617	10/07/2024
858586-H@-2	Stepan Co Senior Note		2.C PL	2,729,118	2,681,129	11/01/2023
B6961#-AB-4	Puratos NV Senior Note		2.A	1,165,596	1,125,219	11/17/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Unsecured Note		2.C	2,541,556	2,502,387	06/30/2023
00287Y-BP-3	ABBVIE INC CORP FLOATER		2.B FE	2,924,146	2,919,451	11/21/2022
63486*-AA-9	National Basketball Assoc. Sr. Secured		1.G FE	5,162,317	5,213,306	12/16/2023
637639-AC-9	NATIONAL SECURITIES CLEARING C CORPORATE		1.B FE	19,425,229	20,109,194	12/07/2023
863667-BB-6	STRYKER CORP CORPORATE		2.A FE	9,692,042	10,004,714	12/01/2023
89236T-HS-7	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	43,790,008	43,791,766	06/13/2022
049560-AV-7	ATMOS ENERGY CORP CORP FLOATER		1.G FE	14,265,693	14,284,457	03/09/2023
05565E-BN-4	BMW US CAP CORP LLC CORP FLOATER		1.F FE	17,488,971	17,516,706	04/01/2024
233851-EB-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		1.G FE	36,039,023	37,492,364	03/01/2024

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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
817826-AA-8	7-ELEVEN INC CORPORATE		2.B FE	7,493,879	7,608,696	02/10/2023
817826-AB-6	7-ELEVEN INC CORPORATE		2.B FE	10,317,200	10,733,844	02/10/2024
97314*-AA-5	Winco Foods, LLC Sr. Unsecured		1.F	3,044,273	3,098,498	04/15/2028
21688A-AR-3	RABOBANK NEDERLAND NY CORP FRGN FLOATER		1.D FE	23,064,534	23,147,076	01/12/2024
22550U-AB-7	CREDIT SUISSE AG (NEW YORK BRA CORP FRGN FLOATER		1.E FE	7,754,392	7,819,958	02/02/2024
62954W-AB-1	NTT FINANCE CORP CORP FOREIGN		1.F FE	17,274,566	18,038,037	03/01/2024
902674-YB-0	UBS AG (LONDON BRANCH) CORP FOREIGN		1.D FE	16,768,758	17,508,332	02/09/2024
902674-YC-8	UBS AG (LONDON BRANCH) CORP FRGN FLOATER		1.D FE	26,098,477	26,275,060	02/09/2024
04636N-AC-7	ASTRAZENECA PLC CORPORATE		1.G FE	21,602,706	22,519,987	05/28/2024
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBA CORP FLOATER		1.F FE	17,970,312	18,038,037	04/06/2023
440452-AG-5	HORMEL FOODS CORP NT CORPORATE		1.F FE	8,006,182	8,340,189	06/03/2024
573284-AY-2	MARTIN MARIETTA MATERIALS INC CORPORATE		2.B FE	6,922,105	7,089,548	07/15/2023
670837-AC-7	OGE ENERGY CORP CORPORATE		2.A FE	9,187,065	9,383,950	05/26/2023
69351U-AY-9	PPL Electric Utilities Corp CORP FLOATER		1.F FE	7,979,399	8,028,490	06/24/2024
74256L-EM-7	PRINCIPAL LFE GLB FND II CORP FLOATER		1.E FE	4,786,001	4,796,241	04/12/2024
74368C-BB-9	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.E FE	7,219,177	7,340,334	04/12/2023
89114T-ZF-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.E FE	27,569,191	27,839,051	09/10/2024
02665W-DY-4	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	9,146,530	9,587,336	08/09/2024
032654-AT-2	ANALOG DEVICES INC CORP FLOATER		1.G FE	3,529,905	3,545,048	10/01/2024
14149#-AG-4	Cardinal Glass Industries Senior Note		2.B	5,758,381	5,719,622	07/28/2022
29449W-AJ-6	EQUITABLE FINANCIAL LIFE GLOBA CORPORATE		1.F FE	6,819,091	7,193,839	08/12/2024
40256@-AC-9	Gulf States Toyota Inc/Friedki Senior Note		2.B	311,377	310,296	06/04/2024
57169*-AT-4	Mars Inc. Senior Note		1.F	3,889,815	3,872,443	10/11/2024
97651#-AE-4	Winwholesale, Inc Senior Note		2.C	663,872	654,195	02/11/2024
21684L-BN-1	COOPERATIEVE RABOBANK UA (NEW CERTIFICATE OF DEPOSIT		1.E FE	11,887,531	11,886,337	07/06/2022
43761A-A*-7	HomeServe plc Sr. Unsecured Note		2.B	8,652,328	8,592,901	10/07/2022
86563V-AX-7	SUMITOMO MITSUI TRUST BANK LTD CORP FRGN FLOATER		1.F FE	10,790,753	10,843,675	09/16/2024
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Note		2.C	7,528,059	7,432,088	09/30/2026
580589-B@-7	McGrath Rentcorp Sr. Unsecured		3.A	6,143,183	6,194,198	11/07/2022
81725T-F@-4	Sensient Tech Corp. Senior Note		2.B	7,364,701	7,377,066	11/07/2022
83050P-ZJ-1	SKANDINAVISKA ENSKILDA BANKEN CERTIFICATE OF DEPOSIT		1.D FE	16,721,099	16,682,578	03/17/2023
05565E-BZ-7	BMW US CAP CORP LLC CORP FLOATER		1.F FE	7,223,700	7,187,599	04/01/2025
883556-CQ-3	THERMO FISHER SCIENTIFIC CORP FLOATER		2.A FE	11,760,117	11,782,070	10/18/2024
06417X-AA-9	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1.F FE	22,420,225	22,625,746	01/10/2025
13607H-YE-6	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1.F FE	21,651,139	21,895,883	10/18/2024
05964H-AP-0	BANCO SANTANDER SA CORP FOREIGN		1.F FE	21,722,418	21,687,351	03/24/2025
63906Y-AF-5	NATWEST MARKETS PLC CORP FRGN FLOATER		1.F FE	18,196,531	18,142,303	03/22/2025
85325V-W8-9	Stan Chart NY CERTIFICATE OF DEPOSIT		1.E FE	28,701,367	28,765,964	07/28/2023
86959R-XZ-8	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT		1.C FE	22,984,792	22,938,544	03/15/2023
038336-D*-1	AptarGroup Inc Senior Note		2.B	1,962,492	2,046,449	09/05/2024
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Secured Note		2.C PL	1,817,291	1,919,606	10/08/2025
12542R-H@-2	CHS Inc. Senior Note		2.C	1,239,533	1,303,911	07/14/2025
147528-G*-8	Casey's General Stores Inc Senior Unsecured Note		2.B PL	1,478,610	1,553,967	06/13/2025
17252M-A@-9	Cintas Corporation Senior Unsecured Note		1.G	413,696	434,817	04/15/2025
39839#-AF-8	Griffith Laboratories Int'l Senior Note		2.C	1,551,572	1,631,412	01/15/2029
435596-D*-9	Hollingsworth & Vose Company Senior Secured Note		3.C	179,110	182,949	07/08/2024
463556-AD-2	Iroquois Gas Transmission Syst Senior Note		2.A FE	275,011	281,458	10/31/2027
48837@-AC-0	Kemin Industries Inc. Senior Secured		2.C	337,076	354,527	04/27/2028
51512*-AB-0	Landsberg Orora Senior Unsecured Note		2.B FE	6,756,895	7,122,715	07/16/2025
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Unsecured Note		3.A	11,933,013	12,352,662	12/09/2027
58646#-AM-6	Menasha Corporation Senior Note		2.B	989,568	1,030,802	03/14/2027
69418@-AB-5	Ansell USA Inc Senior Note		2.B	1,248,022	1,314,591	05/10/2025
80808#-AG-7	Schreiber Foods Inc Senior Note		2.C PL	1,874,914	1,978,821	10/03/2025
89837#-AB-4	Estate Bernice P Bishop Senior Note		1.D	541,782	563,541	03/01/2027
97314*-AB-3	Winco Foods, LLC Sr. Unsecured		1.F	633,867	661,533	04/15/2028
97805*-AK-9	Wolverine Pipe Line Company Senior Note		2.A	5,912,106	6,128,709	11/02/2026
981811-C*-1	Worthington Industries Inc. Senior Note		2.C	3,678,626	3,830,983	08/12/2024
98954#-AD-8	Ziegler Inc Senior Note		3.B	2,527,421	2,656,974	03/27/2025
22576C-G*-6	Crescent Point Energy Corp Senior Unsecured Note		3.B	2,759,271	2,902,361	04/22/2025
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Note		3.A	2,658,939	2,724,839	10/20/2025
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured Note		2.C PL	636,775	674,573	03/31/2028
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Secured Note		2.B FE	366,479	386,517	09/22/2025
000000-00-0	HLD Italy DUE SpA Sr. Secured		3.B Z	587,395	599,235	07/07/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,123,344,015	1,134,327,268	XXX
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1.D FM	5,702	5,675	09/25/2035
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1.D FM	44,241	43,856	06/25/2035
85772B-AA-0	STATION PL SECURITIZATION CMO FLOATER		2.B FE	32,488,033	32,531,026	04/11/2022
55351L-10-2	MRAIT_FREEDOM CMO FLOATER		1.F Z	41,558,073	41,706,444	02/22/2023
55347F-10-2	MRAIT_AGV_WH CMO FLOATER		1.F Z	41,711,816	41,706,444	09/15/2022
61916T-AA-9	MORTGAGE REPURCHASE AGREEMENT CMO FLOATER		1.E FE	27,052,468	27,109,189	09/10/2022
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		1.A FE	5,470,745	5,543,236	02/25/2061
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FE	8,407,415	8,797,505	09/25/2061
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				156,738,493	157,443,374	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1.A FM	8,096,056	8,314,412	02/10/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	856,651	851,184	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	602,361	600,978	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,444,418	3,423,526	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.D FM	792,916	790,459	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,025,528	1,019,769	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1.A FM	334,636	332,642	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1.A FM	5,114,993	5,067,564	08/10/2046
36198F-AF-9	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	698,397	694,586	08/10/2046
12591K-AC-9	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,083,137	1,077,243	10/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	1,594,593	1,581,644	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,894,971	5,848,482	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	310,378	307,705	11/10/2046
61690G-AC-5	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	9,641,356	9,590,950	02/15/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1.A FM	4,264,993	4,229,469	03/10/2047
17322A-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	5,633,303	5,610,501	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	3,715,083	3,679,393	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1.A FM	3,779,421	3,740,644	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1.A FM	410,155	406,470	04/10/2047
61763K-AY-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	1,674,362	1,667,834	04/15/2047
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	6,301,336	6,275,251	07/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1.A FM	8,847,845	8,771,258	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1.A FM	6,194,981	6,193,112	03/10/2048
12631D-AZ-6	COMM MORTGAGE TRUST CMBS		1.A FM	2,583,808	2,578,817	05/10/2047
61761D-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		1.D FM	7,145,475	7,171,733	11/15/2045
12592P-BD-4	COMM MORTGAGE TRUST CMBS		1.A FM	3,196,657	3,224,718	12/10/2047
12629N-AD-7	COMM MORTGAGE TRUST COMM_15-DC CMBS		1.A FM	1,103,030	1,105,335	02/10/2048
06541F-AX-7	BANK 2017-BNK4 CMBS		1.A FM	1,797,574	1,798,044	05/15/2050
92938C-AE-7	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1.A FM	2,504,534	2,534,640	08/15/2046
12625F-AE-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1.A FM	9,049,063	9,109,893	03/10/2046
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,563,075	5,627,421	02/15/2048
61765L-AS-9	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,789,790	4,850,131	05/15/2048
12634N-AU-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,428,004	4,485,013	06/15/2057
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	3,109,563	3,182,738	07/15/2051
08161B-AV-5	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	2,702,959	2,739,699	04/10/2051
46641J-AA-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	12,823,021	13,315,121	02/15/2047
61764P-BS-0	MORGAN STANLEY BAML TRUST CMBS		1.A FM	3,562,540	3,651,564	12/15/2047
61767Y-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	2,174,255	2,229,776	07/15/2051
90276V-AB-5	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	4,008,687	4,061,379	02/15/2051

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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) Credit Tenant Lease		2.B	402,180	421,702	03/15/2028
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				151,256,083	152,162,797	XXX
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1.D	17,447	17,423	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1.D	16,413	16,380	09/27/2022
04965C-AJ-7	CSAM CLO		1.A FE	18,389,566	18,498,804	04/22/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1.A FE	1,768,858	1,779,168	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1.A FE	2,570,804	2,573,037	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1.A FE	26,137,970	26,322,225	01/18/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	126,763	125,864	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2.B	297,991	295,925	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1.A FE	10,438,654	10,493,099	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1.A FE	5,526,752	5,549,645	04/20/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	17,415	17,411	08/16/2027
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	10,739,622	10,753,997	10/15/2029
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	4,100,185	4,105,523	04/30/2027
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	785,622	784,363	11/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1.A FE	530,382	529,297	10/16/2023
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1.A FE	1,947,716	1,939,363	04/15/2024
29374A-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	350,369	350,188	10/20/2024
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	1,399,812	1,396,772	01/15/2031
05970H-AB-3	General DPR Funding, Ltd. Senior Secured Note		1.G	3,518,814	3,528,365	08/15/2024
87249F-AC-8	TPG CLO		1.A FE	1,977,408	1,981,441	04/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1.A FE	13,476,232	13,516,771	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1.A FE	9,339,867	9,358,910	10/20/2028
31680Y-AD-9	FIFTH THIRD AUTO ASSET BACKED		1.A FE	540,958	539,405	12/15/2023
02008Q-AC-4	ALLY AUTO ASSET BACKED		1.A FE	1,267,786	1,264,676	01/16/2024
02587A-AN-4	AMERICAN EXPRESS CARDS ASSET BACKED		1.A FE	9,264,762	9,258,144	11/15/2024
87248V-AC-4	TPG CLO		1.A FE	8,768,716	8,815,651	04/26/2028
55821T-AA-5	Madison Park Funding Ltd CLO		1.A FE	17,773,841	17,873,906	04/15/2029
43815M-AC-0	HONDA_AUTO ASSET BACKED		1.A FE	579,017	578,391	06/21/2023
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1.A FE	5,060,087	5,046,442	09/15/2024
29374D-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	2,951,601	2,947,540	02/20/2025
51889R-AA-7	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1.A FE	530,966	533,373	10/25/2048
459410-AB-5	International Diversified Co Senior Secured		2.C FE	390,749	390,058	11/20/2022
29374W-AB-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	2,491,376	2,489,735	05/20/2025
43813R-AC-1	HONDA_AUTO ASSET BACKED		1.A FE	6,201,701	6,205,639	04/22/2024
29373K-AB-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	1,538,551	1,539,303	12/22/2025
00217T-AB-1	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	865,237	864,536	08/15/2028
55819Q-AY-3	Madison Park Funding Ltd CLO		1.A FE	23,227,330	23,384,571	01/22/2028
69701E-AA-4	PALMER SQUARE CLO CLO		1.A FE	4,111,897	4,136,559	02/20/2028
64129U-BS-3	NEUBERGER CLO CLO		1.A FE	11,346,885	11,406,712	04/22/2029
12551A-AL-9	CIFC CLO CLO		1.A FE	30,063,727	30,204,847	04/23/2029
94951M-AJ-2	WELLFLEET CLO LTD CLO		1.A FE	20,143,344	20,215,115	10/20/2029
74982L-AY-6	Race Point CLO Ltd CLO		1.A FE	16,377,871	16,471,164	02/20/2030
12550L-AS-1	CIFC CLO CLO		1.A FE	10,374,478	10,426,611	04/15/2030
92912V-AY-1	VOYA CLO CLO		1.A FE	26,094,747	26,205,179	04/17/2030
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	20,549,966	20,387,419	04/17/2031
29375M-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	11,778,319	11,981,431	07/20/2026
50246*-AC-3	LVNV Funding LLC Senior Secured		1.G PL	4,231,439	4,201,924	03/15/2023
60700K-AB-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	2,136,984	2,147,410	08/14/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1.A FE	3,828,965	3,962,070	08/14/2025
03328T-BA-2	ANCHORAGE CLO CLO		1.A FE	7,462,798	7,490,644	01/28/2031
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		2.A FE	5,981,817	5,971,399	04/07/2027
87249A-AA-3	TPG CLO		1.A FE	6,509,117	6,517,272	01/20/2031
G2616*-AB-1	DPR-CR Limited Senior Secured Note		3.A FE	2,765,523	2,674,426	12/15/2026
14316H-AC-6	CARMX_AUTO ASSET BACKED		1.A FE	7,412,309	7,548,097	08/15/2025
80286R-AB-3	SANTANDER AUTO ASSET BACKED		1.A FE	6,989,361	7,011,363	11/20/2023
03835J-BA-0	APRES STATIC CLO CLO		1.A FE	15,743,455	15,792,058	10/15/2028
05875F-AY-3	BALLYROCK LTD CLO		1.A FE	28,365,722	28,479,294	10/15/2028
07132A-CC-5	BATTALION CLO LTD CLO		1.A FE	4,770,439	4,796,241	07/18/2030
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	35,932,524	36,154,247	07/15/2029
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		1.A FE	623,685	625,597	01/15/2031
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	4,068,472	4,092,101	10/22/2030
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	1,031,537	1,031,387	10/30/2030
67515W-DG-8	OCEAN TRAILS CLO CLO		1.A FE	42,435,989	42,665,692	04/17/2030
67575X-AN-1	OCTAGON CLO CLO		1.A FE	4,149,274	4,170,644	07/20/2030
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVI CLO		1.A FE	54,426,660	54,948,240	10/20/2031
83609N-AN-0	SOUNDPOINT CLO CLO		1.A FE	18,755,079	18,836,316	01/23/2029
83611G-AL-5	SOUND POINT CLO I LTD CLO		1.A FE	20,670,318	20,853,222	10/20/2030
89641A-AV-7	TRINITAS CLO LTD CLO		1.A FE	3,697,509	3,705,789	10/25/2028
92330W-BJ-5	VENTURE CDO LTD CLO		1.A FE	37,833,463	38,083,838	10/20/2028
98625T-AJ-4	YORK CLO		1.A FE	1,038,524	1,011,157	01/22/2031
98887V-AA-1	ZAIS CDO CLO		1.A FE	1,220,529	1,222,786	04/15/2030
12550Y-AN-4	CIFC CLO CLO		1.A FE	41,412,147	41,706,444	04/20/2030
257812-AD-9	DONLEN FLEET LEASE FUNDING LLC ASSET BACKED		1.A FE	7,532,030	7,677,370	12/11/2034
01749T-AN-0	ADAGIO CLO CLO		1.A FE	22,465,699	22,594,758	01/15/2030
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	28,377,832	28,487,435	07/20/2029
14315B-AA-4	CARLYLE CLO		1.A FE	1,455,175	1,459,726	01/15/2030
28853R-AL-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1.A FE	15,933,364	15,932,125	04/15/2029
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	38,148,626	38,474,195	10/23/2031
89640X-BK-1	TRINITAS CLO LTD CLO		1.A FE	43,770,716	43,790,395	10/18/2031
13876G-AJ-7	CANYON CLO CLO		1.A FE	41,442,501	41,706,444	07/15/2030
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Project		2.A FE	1,295,690	1,269,556	12/31/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	9,512,150	9,630,377	05/15/2027
14918J-AW-0	CATHEDRAL LAKE LTD CLO		1.A FE	41,431,619	41,706,444	10/15/2029
67109K-BC-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1.A FE	10,345,193	10,426,611	10/20/2031
29375J-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	15,601,334	15,637,426	01/20/2028
05875D-AJ-1	BALLYROCK CLO CLO		1.A FE	26,144,924	26,389,752	10/20/2031
06762C-AQ-1	BARINGS CLO CLO		1.A FE	20,653,269	20,853,222	10/15/2033
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT CLO		1.A FE	35,137,025	35,460,904	10/15/2030
48250E-AN-5	KKR CLO CLO		1.A FE	20,664,663	20,853,222	10/17/2031
48251J-AL-7	KKR FINANCIAL CLO LTD KKR_18 CLO		1.A FE	40,319,023	40,663,783	07/18/2030
94950J-AA-9	WELLFLEET CLO LTD CLO		1.A FE	6,595,157	6,639,274	07/17/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,136,088,203	1,142,453,052	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,567,426,794	2,586,386,491	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				1,123,344,015	1,134,327,268	XXX
2429999999. Total - Residential Mortgage-Backed Securities				167,672,525	168,435,006	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				151,775,649	152,705,886	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				1,136,088,203	1,142,453,052	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				2,578,880,392	2,597,921,211	XXX

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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	717610378, Tripoli, Iowa			279,948	293,776	
000000-00-0	717610662, Mayersville, Mississippi			1,043,186	1,037,746	
000000-00-0	717610689, Hayes, South Dakota			780,993	775,252	
000000-00-0	717610790, Lost Hills, California			8,748,586	8,717,481	
000000-00-0	717610827, Somerton, Arizona			289,249	287,774	
000000-00-0	717610998, Tripoli, Iowa			111,065	115,818	
000000-00-0	717610999, Bell City, Missouri			837,814	839,356	
000000-00-0	717611009, Wasco, California			1,535,178	1,532,712	
000000-00-0	717611078, Yuma, Arizona			1,259,134	1,251,193	
000000-00-0	717611106, Bakersfield, California			1,615,324	1,605,698	
000000-00-0	717611127, Batesville, Mississippi			284,149	289,179	
000000-00-0	717611188, Marion, Arkansas			165,993	164,903	
000000-00-0	717611200, Roggen, Colorado			188,229	184,876	
000000-00-0	717611253, Acampo, California			329,865	337,822	
000000-00-0	717611255, Clarksdale, Mississippi			348,499	357,703	
000000-00-0	717611287, Bradley, California			273,648	275,263	
000000-00-0	717611289, Dumas, Arkansas			401,698	414,736	
000000-00-0	717611304, Healdsburg, California			1,375,594	1,401,337	
000000-00-0	717611336, Moro, Arkansas			1,485,516	1,498,587	
000000-00-0	717611567, Bakersfield, California			375,664	375,358	
000000-00-0	717611665, Lost Hills, California			5,567,642	5,505,251	
000000-00-0	717611726, Ukiah, California			5,323,812	5,526,095	
000000-00-0	717611826, Brewster, Washington			6,673,031	6,673,031	
000000-00-0	706102048, Compton, California			205,673	203,936	
000000-00-0	706102103, Compton, California			59,064	58,715	
000000-00-0	706102343, Lawrenceville, Georgia			91,854	91,360	
000000-00-0	706103071, Santa Barbara, California			248,596	246,759	
000000-00-0	706105099, Citrus Heights, California			715,186	691,294	
000000-00-0	706106322, Walnut, California			1,318,652	1,226,329	
000000-00-0	706106358, New York, New York			919,478	881,377	
000000-00-0	706106587, Walnut, California			841,433	874,763	
000000-00-0	706107159, Alexandria, Kentucky			396,604	382,735	
000000-00-0	706107241, Portland, Oregon			753,959	731,181	
000000-00-0	706107434, Boston, Massachusetts			1,169,662	1,094,827	
000000-00-0	706107454, Kennesaw, Georgia			140,191	138,493	
000000-00-0	706107461, City Of Industry, California			1,811,436	1,700,302	
000000-00-0	706108495, Arlington, Virginia			4,240,327	4,098,754	
000000-00-0	706108630, Brea, California			3,356,938	3,313,242	
000000-00-0	706108650, Washington, District of Columbia			3,759,131	3,711,982	
000000-00-0	706108691, Schaumburg, Illinois			1,155,134	1,165,234	
000000-00-0	706108713, Farmington, Connecticut			9,338,328	9,279,462	
000000-00-0	706108714, Costa Mesa, California			1,376,286	1,368,230	
000000-00-0	706108728, Thousand Oaks, California			541,881	541,881	
000000-00-0	706108812, Redmond, Washington			4,437,348	4,420,883	
000000-00-0	706108817, Redmond, Washington			3,965,813	3,897,547	
000000-00-0	706108833, Arlington, Virginia			2,846,851	2,985,590	
000000-00-0	706108848, San Francisco, California			4,361,940	4,337,470	
000000-00-0	706108878, Richardson, Texas			5,278,188	5,250,987	
000000-00-0	706108909, Des Plaines, Illinois			550,242	546,010	
000000-00-0	706108919, La Grange, Illinois			845,672	839,167	
000000-00-0	706108920, Palatine, Illinois			130,907	129,900	
000000-00-0	706108924, San Diego, California			10,129,556	10,037,509	
000000-00-0	706108930, San Diego, California			1,558,961	1,550,811	
000000-00-0	706108931, San Diego, California			3,772,951	3,744,615	
000000-00-0	706108997, Irvine, California			1,702,574	1,694,933	
000000-00-0	706109009, Chicago, Illinois			2,412,206	2,398,293	
000000-00-0	706109028, Cincinnati, Ohio			3,858,566	3,798,799	
000000-00-0	706109055, Chicago, Illinois			9,587,697	9,516,298	
000000-00-0	706109065, Houston, Texas			2,407,866	2,431,359	
000000-00-0	706109106, Portland, Oregon			3,727,153	3,712,466	
000000-00-0	706109116, Peabody, Massachusetts			752,467	761,706	
000000-00-0	706109133, Richardson, Texas			285,866	284,248	
000000-00-0	706109261, Arlington, Virginia			4,253,198	4,191,498	
000000-00-0	706109264, Pico Rivera, California			1,961,087	1,912,357	
000000-00-0	706109266, Portland, Oregon			569,290	598,701	
000000-00-0	706109299, Atlanta, Georgia			3,762,955	3,690,589	
000000-00-0	706109392, Fontana, California			1,102,949	1,079,224	
000000-00-0	706109467, Costa Mesa, California			983,804	1,027,275	
000000-00-0	706109500, Long Beach, California			5,766,667	5,705,577	
000000-00-0	706109529, Chino, California			4,349,252	4,468,744	
000000-00-0	706109560, Bronx, New York			1,040,141	1,022,184	
000000-00-0	706109561, Staten Island, New York			1,005,469	988,111	
000000-00-0	706109562, Brooklyn, New York			2,184,296	2,146,587	
000000-00-0	706109603, Billerica, Massachusetts			7,508,006	7,507,160	
000000-00-0	706109612, Nashville, Tennessee			7,372,631	7,399,904	
000000-00-0	706109617, Berkeley, California			2,384,346	2,372,049	
000000-00-0	706109704, Washington, District of Columbia			7,551,093	7,593,914	
000000-00-0	706109709, La Puente, California			345,226	359,179	
000000-00-0	706109710, La Puente, California			96,721	100,630	
000000-00-0	706109720, SeaTac, Washington			5,566,166	5,782,677	
000000-00-0	706109772, Redmond, Washington			3,036,629	2,997,517	
000000-00-0	706109797, Redwood City, California			1,502,246	1,573,835	
000000-00-0	706109808, Perth Amboy, New Jersey			1,038,789	1,083,057	
000000-00-0	706109820, Sacramento, California			4,276,478	4,484,721	
000000-00-0	706109841, Chicago, Illinois			11,358,464	11,679,489	
000000-00-0	706109848, Addison, Texas			5,064,120	5,032,505	
000000-00-0	706109898, Ontario, California			489,900	515,125	
000000-00-0	706109899, Walnut, California			417,632	439,133	
000000-00-0	706109900, Walnut, California			428,663	450,734	
000000-00-0	706109901, City of Industry, California			4,634,914	4,873,562	
000000-00-0	706109903, City of Industry, California			1,454,391	1,529,276	
000000-00-0	706109909, Chino, California			1,092,324	1,148,567	
000000-00-0	706109913, Chino, California			1,226,076	1,289,197	
000000-00-0	706109937, San Francisco, California			4,363,664	4,337,470	
000000-00-0	706110000, Miami, Florida			1,283,348	1,301,658	
000000-00-0	706110020, Plainview, New York			2,879,030	3,029,872	
000000-00-0	706110084, Anaheim, California			1,506,969	1,578,791	
000000-00-0	706110092, Arlington, Virginia			4,939,382	5,012,955	
000000-00-0	706110112, Thousand Oaks, California			12,968,221	13,085,208	

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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706110113, Scottsdale, Arizona			8,806,960	8,886,408	
000000-00-0	706110247, Secaucus, New Jersey			2,494,110	2,477,696	
000000-00-0	706110312, La Mirada, California			7,959,495	7,958,675	
000000-00-0	706110324, San Diego, California			18,407,446	19,069,068	
000000-00-0	706110334, Atlanta, Georgia			12,455,006	12,439,990	
000000-00-0	706110360, Frisco, Texas			1,429,383	1,495,728	
000000-00-0	706110423, San Francisco, California			14,262,097	14,412,079	
000000-00-0	706110462, West Valley City, Utah			2,043,616	2,043,616	
000000-00-0	706110512, Houston, Texas			9,061,009	9,004,112	
000000-00-0	706110561, Orlando, Florida			7,287,826	7,437,017	
000000-00-0	706110562, Hutchins, Texas			1,690,921	1,670,560	
000000-00-0	706110629, San Francisco, California			3,792,836	3,738,149	
000000-00-0	706110641, San Francisco, California			16,891,110	16,891,110	
000000-00-0	706110670, San Diego, California			3,314,578	3,334,394	
000000-00-0	706110671, Washington, District of Columbia			4,030,226	4,054,320	
000000-00-0	706110706, Atlanta, Georgia			6,233,918	6,233,918	
000000-00-0	706110710, Atlanta, Georgia			4,848,067	4,848,067	
000000-00-0	706110711, Irving, Texas			790,737	790,737	
000000-00-0	706110712, King of Prussia, Pennsylvania			9,321,872	9,234,327	
000000-00-0	706110764, San Diego, California			4,744,416	4,947,977	
000000-00-0	706110860, Glendale, Arizona			3,204,003	3,204,003	
000000-00-0	706110870, Peachtree Corners, Georgia			14,388,723	14,388,723	
000000-00-0	706110874, Avon, New York			2,479,469	2,479,469	
000000-00-0	706110875, Camillus, New York			185,779	185,779	
000000-00-0	706110876, Harrisburg, Pennsylvania			3,873,021	3,873,021	
000000-00-0	706110889, Avalon, Pennsylvania			672,654	672,654	
000000-00-0	706110890, Pittsburgh, Pennsylvania			2,623,238	2,623,238	
000000-00-0	706110894, Canonsburg, Pennsylvania			2,143,684	2,143,684	
000000-00-0	706110896, Victor, New York			1,371,440	1,371,440	
000000-00-0	706110901, Staten Island, New York			1,142,832	1,149,251	
000000-00-0	706110956, Houston, Texas			3,941,259	3,941,259	
000000-00-0	706110961, Tampa, Florida			14,388,723	14,388,723	
000000-00-0	706111016, Charlotte, North Carolina			16,682,578	16,682,578	
000000-00-0	706111051, New York, New York			2,596,064	2,636,690	
000000-00-0	706111059, Houston, Texas			11,326,508	11,326,508	
000000-00-0	706111082, Seattle, Washington			3,609,159	3,657,225	
000000-00-0	706111124, Dallas, Texas			4,817,094	4,817,094	
000000-00-0	706111134, Austin, Texas			21,310,905	21,728,040	
000000-00-0	706111191, New York, New York			3,010,029	3,153,076	
000000-00-0	706111214, Phoenix, Arizona			15,467,699	15,235,364	
000000-00-0	706111219, Glendale, Arizona			19,720,285	19,518,616	
000000-00-0	706111250, Corte Madera, California			8,196,992	8,444,774	
000000-00-0	706111275, Fort Worth, Texas			9,224,610	9,226,445	
000000-00-0	706111306, Brentwood, California			10,769,190	10,790,352	
000000-00-0	717610963, Amherst, South Dakota			687,033	689,350	
000000-00-0	717611113, Exeter, California			1,262,045	1,260,325	
000000-00-0	717611392, Selma, California			479,857	492,863	
000000-00-0	717611779, Laona, Wisconsin			623,611	625,597	
000000-00-0	706106598, Walnut, California			472,895	446,695	
000000-00-0	706109212, Portland, Oregon			3,687,119	3,600,715	
000000-00-0	706109281, Santa Fe Springs, California			251,945	244,801	
000000-00-0	706109282, Santa Fe Springs, California			773,833	751,891	
000000-00-0	706109283, Santa Fe Springs, California			898,006	872,543	
000000-00-0	706109284, Santa Fe Springs, California			1,458,270	1,416,079	
000000-00-0	706109285, Irwindale, California			1,227,257	1,191,750	
000000-00-0	706109286, Rowland Heights, California			938,491	911,338	
000000-00-0	706109287, Santa Fe Springs, California			613,628	595,875	
000000-00-0	706109289, Ontario, California			742,137	720,186	
000000-00-0	706109398, Virginia Beach, Virginia			2,556,026	2,705,374	
000000-00-0	706109623, Berkeley, California			3,700,695	3,707,771	
000000-00-0	706109762, Irvine, California			11,626,468	11,692,402	
000000-00-0	706109936, Portland, Oregon			1,708,410	1,664,645	
000000-00-0	706109994, Alamo, California			6,346,775	6,327,353	
000000-00-0	706110037, Danville, California			8,077,707	8,176,202	
000000-00-0	706110207, Pflugerville, Texas			855,321	875,835	
000000-00-0	706110268, Rocklin, California			1,893,101	1,878,978	
000000-00-0	706111083, Washington, District of Columbia			14,211,591	14,145,640	
000000-00-0	706111358, Myrtle Beach, South Carolina			4,987,671	4,963,067	
000000-00-0	706111376, Palm Bay, Florida			10,124,423	10,051,253	
000000-00-0	706111377, Macon, Georgia			3,378,222	3,378,222	
000000-00-0	706111378, Fairhope, Alabama			2,465,876	2,430,944	
000000-00-0	706111379, Daphne, Alabama			3,648,365	3,596,680	
000000-00-0	706111380, Mobile, Alabama			2,729,991	2,691,317	
000000-00-0	706111381, Mobile, Alabama			2,516,770	2,481,116	
9309999999. Total - Mortgage Loans on Real Estate (Schedule B type)				668,066,097	670,182,187	XXX
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		2.A FE	25,273,933	25,345,437	02/15/2023
29279H-GE-9	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	10,382,350	10,414,864	07/14/2022
29279H-GF-6	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	10,381,777	10,414,751	07/15/2022
59862*-AC-7	Mike Albert Leasing Inc. Senior Secured Note		2.C	1,476,503	1,477,299	04/27/2022
14913R-2N-6	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1.F FE	4,165,280	4,165,335	11/17/2022
233331-BH-9	DTE ENERGY COMPANY CORPORATE		2.B FE	1,242,412	1,245,873	11/01/2022
29279H-ES-0	ENEL FINANCE AMERICA LLC COMMERCIAL PAPER		2.A FE	9,157,984	9,169,810	05/26/2022
78015M-4P-2	ROYAL BANK OF CANADA (NEW YORK COMMERCIAL PAPER		1.C FE	20,827,776	20,853,222	10/06/2022
55350L-10-3	MRAIT_AGY_WH CMO FLOATER		1.F Z	72,986,277	72,986,277	07/15/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				155,894,292	156,072,867	XXX
06367C-EV-5	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			7,608,678	7,611,426	05/05/2022
06417M-PG-4	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT			16,049,980	16,056,981	05/10/2022
89114W-7M-1	TORONTO-DOMINION BANK (NEW YOR CERTIFICATE OF DEPOSIT			20,847,863	20,853,214	04/28/2022
B8AACC-LB-2	ABN AMRO BANK NV TIME DEPOSIT			20,853,222	20,853,222	04/07/2022
60710R-ZP-3	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			10,427,497	10,426,611	05/18/2022
60710R-ZT-5	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			10,429,718	10,426,611	06/16/2022
65558U-PU-0	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT			14,604,195	14,597,255	09/09/2022
B8AAC5-2X-0	ABN AMRO BANK NV TIME DEPOSIT			29,194,511	29,194,511	04/05/2022
9609999999. Total - Cash (Schedule E Part 1 type)				130,015,664	130,019,831	XXX
23585M-D1-1	DANAHER CORPORATION COMMERCIAL PAPER		2.A FE	40,454,442	40,455,251	04/01/2022
29251V-E4-4	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	1,457,961	1,458,053	05/04/2022
34961E-DJ-1	FORTIVE CORP COMMERCIAL PAPER		2.A FE	10,421,575	10,421,687	04/18/2022
42250R-E4-7	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	14,250,881	14,249,744	05/04/2022
42250R-EA-3	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	26,495,988	26,493,045	05/10/2022
4335P3-D6-6	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER		2.A FE	42,951,022	42,952,708	04/06/2022
44331C-DR-9	HP INC COMMERCIAL PAPER		2.A FE	27,755,826	27,754,085	04/25/2022
45718W-DD-6	INGREDION INC COMMERCIAL PAPER		2.A FE	7,504,442	7,504,783	04/13/2022
45856X-E5-2	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER		2.A FE	13,848,167	13,850,103	05/05/2022
69350B-E9-3	PPG INDUSTRIES INC COMMERCIAL PAPER		2.A FE	8,124,957	8,123,743	05/09/2022
92930W-DB-4	WEC ENERGY GROUP INC COMMERCIAL PAPER		2.A FE	13,133,904	13,133,881	04/11/2022
67077V-E3-8	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	8,333,615	8,332,985	05/03/2022
87974W-EA-2	TELUS CORP COMMERCIAL PAPER		2.A FE	22,909,665	22,911,706	05/10/2022
89355Q-D5-2	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		2.A FE	20,851,491	20,851,253	04/05/2022
05964H-AC-9	BANCO SANTANDER SA CORP FOREIGN		1.G FE	14,142,861	14,145,610	04/11/2022
03209M-D8-4	AMPHENOL CORP COMMERCIAL PAPER		2.A FE	6,254,697	6,254,787	04/08/2022
03209M-DN-1	AMPHENOL CORP COMMERCIAL PAPER		2.A FE	20,840,084	20,841,423	04/22/2022
12705X-DR-8	CABOT CORP COMMERCIAL PAPER		2.A FE	11,460,808	11,461,779	04/25/2022
24902U-DU-3	DENTSPLY INTL INC. COMMERCIAL PAPER		2.A FE	12,502,362	12,501,611	04/28/2022

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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
29251V-E2-8	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	6,248,891	6,249,771	05/02/2022
29251V-E5-1	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	8,747,414	8,749,124	05/05/2022
29251V-EA-0	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	21,447,717	21,449,733	05/10/2022
45718W-D8-7	INGREDION INC COMMERCIAL PAPER		2.A FE	7,297,029	7,297,251	04/08/2022
45856X-DK-0	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER		2.A FE	11,255,222	11,255,110	04/19/2022
69350B-DC-7	PPG INDUSTRIES INC COMMERCIAL PAPER		2.A FE	11,049,621	11,049,337	04/12/2022
75611N-EA-6	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	1,666,398	1,666,270	05/10/2022
78355B-D4-1	RYDER SYSTEM INC COMMERCIAL PAPER		2.A FE	3,336,219	3,336,243	04/04/2022
91842K-D1-1	VW CREDIT INC COMMERCIAL PAPER		2.A FE	6,255,829	6,255,967	04/01/2022
92930W-D4-0	WEC ENERGY GROUP INC COMMERCIAL PAPER		2.A FE	15,429,841	15,430,227	04/04/2022
92930W-DL-2	WEC ENERGY GROUP INC COMMERCIAL PAPER		2.A FE	16,672,351	16,673,333	04/20/2022
95040X-D8-9	WELLTOWER INC COMMERCIAL PAPER		2.A FE	12,509,281	12,509,695	04/08/2022
07787Q-DL-7	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER		2.A FE	14,589,490	14,589,474	04/20/2022
07787Q-DM-5	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER		2.A FE	8,336,584	8,336,608	04/21/2022
67077V-DL-9	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	2,918,015	2,917,972	04/20/2022
67077V-E5-3	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	2,499,899	2,500,023	05/05/2022
67077V-E9-5	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	6,040,498	6,041,242	05/09/2022
87974W-E5-3	TELUS CORP COMMERCIAL PAPER		2.A FE	12,498,145	12,499,171	05/05/2022
87974W-EG-9	TELUS CORP COMMERCIAL PAPER		2.A FE	8,333,999	8,329,402	05/16/2022
29251V-ED-4	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	20,820,482	20,826,460	05/13/2022
29251V-EG-7	ENBRIDGE (US) INC COMMERCIAL PAPER		2.A FE	4,163,575	4,164,910	05/16/2022
42250R-E5-4	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER		2.A FE	8,750,243	8,748,841	05/05/2022
45856X-E3-7	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER		2.A FE	6,249,698	6,250,406	05/03/2022
75611N-D5-8	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	2,085,078	2,085,107	04/05/2022
75611N-DB-5	REALTY INCOME CORP COMMERCIAL PAPER		2.A FE	12,508,605	12,508,909	04/11/2022
9288N3-DD-9	Volvo Try Nr Am COMMERCIAL PAPER		2.A FE	10,423,785	10,424,109	04/13/2022
67077V-DK-1	NUTRIEN LTD COMMERCIAL PAPER		2.A FE	250,123	250,114	04/19/2022
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A FE	84,734,759	84,734,759	01/31/3100
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				650,813,538	650,827,803	XXX
000000-00-0	Currency Swap			225,678	245,593	11/17/2023
000000-00-0	Interest Rate Swap			(165,414)	(165,414)	09/14/2022
000000-00-0	Interest Rate Swap			11,004	11,004	07/01/2023
000000-00-0	Interest Rate Swap			150,484	150,484	04/01/2025
000000-00-0	Interest Rate Swap			(73,967)	(73,967)	05/31/2023
000000-00-0	Interest Rate Swap			(40,705)	(40,705)	05/31/2022
000000-00-0	Interest Rate Swap			(58,707)	(58,707)	05/31/2022
000000-00-0	Interest Rate Swap			(97,026)	(97,026)	05/31/2025
000000-00-0	Interest Rate Swap			(28,537)	(28,537)	01/03/2023
000000-00-0	Interest Rate Swap			(184,997)	(184,997)	01/22/2023
000000-00-0	Interest Rate Swap			(46,003)	(46,003)	02/04/2023
000000-00-0	Interest Rate Swap			(27,101)	(27,101)	03/04/2023
000000-00-0	Interest Rate Swap			(596)	(596)	04/04/2022
000000-00-0	Interest Rate Swap			(99,822)	(99,822)	05/02/2022
000000-00-0	Interest Rate Swap			(12,765)	(12,765)	05/02/2022
000000-00-0	Interest Rate Swap			(28,225)	(28,225)	05/02/2023
000000-00-0	Interest Rate Swap			(83,473)	(83,473)	06/04/2022
000000-00-0	Interest Rate Swap			30,918	30,918	06/04/2023
000000-00-0	Interest Rate Swap			(16,694)	(16,694)	06/10/2022
000000-00-0	Interest Rate Swap			(25,762)	(25,762)	07/11/2022
000000-00-0	Interest Rate Swap			(47,839)	(47,839)	08/02/2022
000000-00-0	Interest Rate Swap			82,849	82,849	08/02/2023
000000-00-0	Interest Rate Swap			(12,310)	(12,310)	08/16/2022
000000-00-0	Interest Rate Swap			(11,015)	(11,015)	08/22/2022
000000-00-0	Interest Rate Swap			(11,269)	(11,269)	09/09/2022
000000-00-0	Interest Rate Swap			(7,520)	(7,520)	09/20/2022
000000-00-0	Interest Rate Swap			(5,352)	(5,352)	10/03/2022
000000-00-0	Interest Rate Swap			(472)	(472)	11/05/2022
000000-00-0	Interest Rate Swap			825	825	12/23/2022
000000-00-0	Interest Rate Swap			86,511	86,511	01/30/2023
000000-00-0	Interest Rate Swap			(52,921)	(52,921)	07/31/2022
000000-00-0	Interest Rate Swap			140,978	140,978	02/21/2023
000000-00-0	Interest Rate Swap			(9,416)	(9,416)	08/24/2022
000000-00-0	Interest Rate Swap			16,507	16,507	03/02/2023
000000-00-0	Interest Rate Swap			181,582	181,582	03/09/2023
000000-00-0	Interest Rate Swap			260,936	260,936	04/16/2023
000000-00-0	Interest Rate Swap			591,493	591,493	09/18/2023
000000-00-0	Interest Rate Swap			58,094	58,094	08/04/2022
000000-00-0	Interest Rate Swap			333,223	333,223	08/04/2023
000000-00-0	Interest Rate Swap			221,916	221,916	08/04/2024
000000-00-0	Interest Rate Swap			186,861	186,861	12/16/2023
000000-00-0	Interest Rate Swap			3,078,922	3,078,922	02/04/2025
000000-00-0	Interest Rate Swap			953,576	953,576	02/04/2024
000000-00-0	Interest Rate Swap			123,045	123,045	02/04/2023
000000-00-0	Interest Rate Swap			716,118	716,118	02/04/2024
000000-00-0	Interest Rate Swap			730,354	730,354	02/29/2024
000000-00-0	Interest Rate Swap			1,383,166	1,383,166	03/01/2024
000000-00-0	Interest Rate Swap			316,164	316,164	08/13/2024
000000-00-0	Interest Rate Swap			438,287	438,287	09/09/2024
000000-00-0	Interest Rate Swap			4,130,304	4,130,304	08/27/2025
000000-00-0	Interest Rate Swap			3,528,920	3,528,920	08/27/2024
000000-00-0	Interest Rate Swap			375,723	375,723	08/27/2023
000000-00-0	Interest Rate Swap			205,787	205,787	08/27/2022
000000-00-0	Currency Swap			45,511	45,511	11/07/2022
000000-00-0	Currency Swap			1,350,539	1,325,825	10/07/2022
000000-00-0	Interest Rate Swap			514,102	514,102	11/23/2025
000000-00-0	Interest Rate Swap			830,934	830,934	11/23/2024
000000-00-0	Interest Rate Swap			540,499	540,499	11/23/2023
000000-00-0	Interest Rate Swap			46,776	46,776	11/23/2022
000000-00-0	Interest Rate Swap			464,812	464,812	12/02/2023
000000-00-0	Interest Rate Swap			4,690,394	4,690,394	12/02/2025
000000-00-0	Interest Rate Swap			870,232	870,232	12/02/2024
000000-00-0	Interest Rate Swap			232,438	232,438	01/27/2025
000000-00-0	Interest Rate Swap			100,961	100,961	02/15/2025
000000-00-0	Interest Rate Swap			1,659,749	1,659,749	03/10/2026
000000-00-0	Interest Rate Swap			185,367	185,367	03/10/2025
000000-00-0	Interest Rate Swap			11,463	11,463	03/10/2024
000000-00-0	Interest Rate Swap			41,902	41,902	03/10/2023
000000-00-0	Interest Rate Swap			192,347	192,347	03/21/2025
000000-00-0	Interest Rate Swap			49,759	49,759	03/25/2024
000000-00-0	Interest Rate Swap			(21,446)	(21,446)	03/30/2025
9809999999. Total - Other Assets				29,218,656	29,213,858	XXX
9999999999 - Totals				4,212,888,640	4,234,237,757	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 432,480,193 — Book/Adjusted Carrying Value $ 466,953,085
2. Average balance for the year — Fair Value $ 3,844,850,453 — Book/Adjusted Carrying Value $ 3,803,016,127

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA - CALIFORNIA . CONCORD, CA		0.000	0	0	90,274,597	7,719,212	791,196	XXX
BANK OF MONTREAL TORONTO-ONT, CAN		0.000	0	0	3,339,237	3,331,565	3,417,291	XXX
CITIBANK NEW CASTLE, DE		0.000	0	0	(639,803,370)	(610,833,029)	(573,936,911)	XXX
CITIBANK - BEIJING CHINA BEIJING, CN		0.000	0	0	42	42	42	XXX
CITIBANK - KUALA LUMPUR MALAYSIA KUALA LUMPUR, MY		0.000	0	0	24,047	23,973	23,937	XXX
CITIBANK - NEW YORK NEW YORK, NY		0.000	0	0	47,013,772	137,339,106	98,521,808	XXX
FEDERAL HOME LOAN BANK OF NEW YORK NEW YORK, NY		0.000	0	0	6	6	6	XXX
INDUSTRIAL BANK NA WASHINGTON, DC		0.000	186	0	2,520,422	2,520,480	2,520,544	XXX
JP MORGAN CHASE BANK NEW YORK, NY		0.000	0	0	153,569,855	188,253,215	231,211,718	XXX
JP MORGAN CHASE BANK - LONDON LONDON, ENG		0.000	(4,977)	0	26,885,536	3,606,295	3,502,661	XXX
PNC BANK- N A PHILADELPHIA, PA		0.000	0	0	12,728,900	20,529,815	5,288,518	XXX
RBC DEXIA INVESTOR SERVICES TRUST TORONTO-ONT, CAN		0.000	0	0	518,955	917,013	584,759	XXX
STATE STREET - KANSAS CITY KANSAS CITY, MO		0.000	0	0	739,328	739,328	739,328	XXX
THE BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	16,341,175	3,726,382	19,289,096	XXX
UMB - BANK KANSAS CITY, MO		0.000	0	0	93,695	11,536	105,190	XXX
WELLS FARGO - DELAWARE WILMINGTON, DE		0.000	0	0	(6,617,695)	(6,386,105)	(5,694,859)	XXX
WELLS FARGO - NEW JERSEY NEWARK, NJ		0.000	0	0	(358,013,377)	(275,133,029)	(257,686,167)	XXX
WELLS FARGO BANK NA - CHARLOTTE CHARLOTTE, NC		0.000	0	0	(31,151,916)	(30,612,379)	(35,743,160)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO SAN FRANCISCO, CA		0.000	0	0	(184,302,237)	(171,730,086)	(184,717,412)	XXX
ABN AMRO BANK NV AMSTERDAM, NETHERLANDS		0.001	37,614	3,007	110,000,000	125,000,000	188,000,000	XXX
AUSTRALIA AND NEW ZEALAND BANK CAYMAN ISLANDS		0.001	13,870	444	50,000,000	50,000,000	50,000,000	XXX
BANK OF MONTREAL CHICAGO, IL		0.002	54,563	76,920	116,750,000	116,750,000	116,750,000	XXX
BANK OF NOVA SCOTIA HOUSTON, TX		0.002	476	80,187	38,500,000	38,500,000	38,500,000	XXX
BANK OF NOVA SCOTIA TD TORONTO, CANADA		0.001	1,565	0	0	0	0	XXX
BNP PARIBAS SA NEW YORK, NY		0.004	639	8,458	0	50,000,000	35,000,000	XXX
CALYON CAYMAN ISLANDS		0.001	11,417	200	135,000,000	50,000,000	23,228,000	XXX
CANADIAN IMPERIAL BANK OF COMM NEW YORK, NY		0.002	10,391	9,107	0	0	55,000,000	XXX
COOPERATIEVE RABOBANK UA UTRECHT, NETHERLANDS		0.003	444	0	0	0	0	XXX
COOPERATIEVE RABOBANK UA NEW YORK, NY		0.002	24,356	1,585	135,000,000	115,000,000	80,000,000	XXX
CREDIT AGRICOLE NEW YORK, NY		0.002	53,870	4,271	129,000,000	149,000,000	25,000,000	XXX
CREDIT INDUSTRIEL ET COMMERCIAL NEW YORK, NY		0.002	16,924	4,128	20,000,000	20,000,000	20,000,000	XXX
DNB BANK ASA NEW YORK, NY		0.001	681	0	0	0	0	XXX
MIZUHO BANK LTD NEW YORK, NY		0.003	62,430	17,646	41,000,000	31,000,000	70,000,000	XXX
MUFG BANK LTD NEW YORK, NY		0.002	23,459	14,896	15,000,000	15,000,000	15,000,000	XXX
NATIXIS NEW YORK, NY		0.003	15,340	0	0	0	0	XXX
NATIXIS SA NEW YORK, NY		0.002	21,748	4,728	31,250,578	31,250,467	31,250,356	XXX
NORDEA BANK AB NEW YORK, NY		0.005	953	23,753	0	0	54,500,000	XXX
NORINCHUKIN BANK NEW YORK, NY		0.003	50,775	6,069	49,998,623	0	23,000,000	XXX
ROYAL BANK OF CANADA NEW YORK, NY		0.001	3,719	0	0	0	0	XXX
SOCIETE GENERALE NEW YORK, NY		0.001	2,450	0	0	0	0	XXX
SUMITOMO MITSUI TRUST BANK LTD NEW YORK, NY		0.002	40,031	34,300	127,999,997	112,999,998	37,999,997	XXX
SVENSKA HANDELSBANKEN AB NEW YORK, NY		0.003	19,419	6,794	40,999,989	31,000,000	31,000,000	XXX
TORONTO-DOMINION BANK NEW YORK, NY		0.002	27,342	116,837	234,999,946	109,999,960	94,999,980	XXX
WESTPAC BANKING CORPORATION NEW YORK, NY		0.003	6,173	0	20,000,000	20,000,000	20,000,000	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	495,858	413,330	429,660,105	339,523,765	317,445,918	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	495,858	413,330	429,660,105	339,523,765	317,445,918	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	495,858	413,330	429,660,105	339,523,765	317,445,918	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	CITIBANK US GOVT MMF Dollars on Deposit Cash Accoun		01/31/2019	1.900	12/31/2022	2	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2	0	0
0109999999. Total - U.S. Government Bonds						2	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	ALBERTA (PROVINCE OF) COMMERCIAL PAPER		03/18/2022	0.440	04/11/2022	35,495,661	0	6,074
	AMPHENOL CORP COMMERCIAL PAPER	LS	03/23/2022	0.970	04/22/2022	49,971,708	0	12,125
	AMPHENOL CORP COMMERCIAL PAPER	LS	03/21/2022	0.970	04/08/2022	14,997,171	0	4,446
	BANCO SANTANDER SA CORP FOREIGN	LS	03/09/2022	3.500	04/11/2022	33,917,085	560,259	(532,549)
	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER	LS	03/22/2022	1.010	04/21/2022	19,988,778	0	5,611
	BELL TELEPHONE COMPANY OF CANA COMMERCIAL PAPER	LS	03/22/2022	1.010	04/20/2022	34,981,343	0	9,819
	CABOT CORP COMMERCIAL PAPER	LS	03/23/2022	0.980	04/25/2022	27,482,033	0	6,738
	CAISSE DES DEPOTS ET CONS COMMERCIAL PAPER		03/18/2022	0.570	05/23/2022	34,971,183	0	6,096
	CARGILL INC COMMERCIAL PAPER		03/18/2022	0.590	05/18/2022	19,984,594	0	4,589
	Carillion Group plc Senior Note		09/01/2021	4.380	09/28/2018	1	0	0
	Carillion Group plc Senior Note		09/01/2021	4.380	09/28/2018	1	0	0
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	1	0	0
	Cattles plc Senior Note		09/01/2021	7.250	02/01/2013	3	0	0
	DANAHER CORPORATION COMMERCIAL PAPER	LS	03/18/2022	0.850	04/01/2022	97,000,000	0	32,795
	DENTSPLY INTL INC. COMMERCIAL PAPER	LS	03/22/2022	1.100	04/28/2022	29,975,250	0	9,167
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/24/2022	1.250	05/10/2022	51,430,260	0	13,559
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/18/2022	1.150	05/02/2022	14,985,146	0	6,708
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/21/2022	1.250	05/04/2022	3,495,990	0	1,337
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/14/2022	1.100	05/13/2022	49,935,833	0	27,500
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/14/2022	1.100	05/16/2022	9,986,250	0	5,500
	ENBRIDGE (US) INC COMMERCIAL PAPER	LS	03/15/2022	1.110	05/05/2022	20,977,872	0	11,064
	FORTIVE CORP COMMERCIAL PAPER	LS	03/09/2022	1.000	04/18/2022	24,988,194	0	15,278
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	03/15/2022	1.060	05/04/2022	34,166,769	0	17,119
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	03/29/2022	1.050	05/10/2022	63,522,666	0	23,378
	HEALTHPEAK PROPERTIES INC COMMERCIAL PAPER	LS	03/16/2022	1.150	05/05/2022	20,977,192	0	10,733
	HITACHI AMERICA CAPITAL LTD COMMERCIAL PAPER	LS	03/23/2022	0.820	04/06/2022	102,988,282	0	27,367
	HP INC COMMERCIAL PAPER	LS	03/18/2022	1.210	04/25/2022	66,546,276	0	31,746
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	264,918	0	0
	Imtech Capital BV Senior Note		09/01/2021	5.813	07/15/2017	4,164,423	0	0
	INGREDION INC COMMERCIAL PAPER	LS	03/25/2022	0.970	04/08/2022	17,496,699	0	3,301
	INGREDION INC COMMERCIAL PAPER	LS	03/30/2022	0.950	04/13/2022	17,994,300	0	950
	INTEL CORP CORPORATE		03/17/2022	2.350	05/11/2022	25,014,125	228,472	(226,278)
	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER	LS	03/24/2022	1.000	05/03/2022	14,986,667	0	3,333
	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER	LS	03/21/2022	1.000	04/19/2022	26,986,500	0	8,250
	INTERCONTINENTALEXCHANGE GROUP COMMERCIAL PAPER	LS	03/30/2022	1.000	05/05/2022	33,208,546	0	11,565
	KFW COMMERCIAL PAPER		03/18/2022	0.500	05/04/2022	7,496,563	0	1,042
	KFW COMMERCIAL PAPER		03/18/2022	0.480	05/03/2022	7,496,800	0	1,400
	KFW COMMERCIAL PAPER	LS	03/07/2022	0.480	04/05/2022	9,999,467	0	3,333
	MITSUBISHI CORP (AMERICAS) COMMERCIAL PAPER		03/18/2022	0.430	04/18/2022	24,994,924	0	3,285
	MUFG BANK LTD (NEW YORK BRANCH	LS	03/07/2022	0.790	05/10/2022	25,500,000	11,829	0
	NATIONAL SECURITIES CLEARING C COMMERCIAL PAPER		03/18/2022	0.400	04/01/2022	36,000,000	0	5,600
	NEDERLANDSE WATERSCHAPSBANK NV COMMERCIAL PAPER		03/31/2022	0.340	04/08/2022	69,495,405	0	0
	New Orleans Jazz Orchestra Inc Purchase Obligation		02/22/2019	0.000	12/24/2018	1	0	0
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/09/2022	1.000	05/05/2022	5,994,333	0	3,833
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/18/2022	1.120	05/03/2022	19,980,089	0	6,844
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/08/2022	0.970	05/09/2022	14,485,154	0	9,377
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/15/2022	0.960	04/20/2022	6,996,453	0	3,173
	NUTRIEN LTD COMMERCIAL PAPER	LS	03/15/2022	1.000	04/19/2022	599,700	0	283
	PPG INDUSTRIES INC COMMERCIAL PAPER	LS	03/09/2022	0.850	05/09/2022	19,478,388	0	12,513
	PPG INDUSTRIES INC COMMERCIAL PAPER	LS	03/09/2022	1.050	04/12/2022	26,493,117	0	14,391
	PSP CAPITAL INC COMMERCIAL PAPER	LS	03/04/2022	0.410	04/04/2022	9,999,658	0	3,189
	REALTY INCOME CORP COMMERCIAL PAPER	LS	03/14/2022	0.870	04/11/2022	29,992,750	0	13,050
	REALTY INCOME CORP COMMERCIAL PAPER	LS	03/23/2022	1.100	05/10/2022	3,995,233	0	1,100
	REALTY INCOME CORP COMMERCIAL PAPER	LS	03/18/2022	0.930	04/05/2022	4,999,483	0	1,808
	RYDER SYSTEM INC COMMERCIAL PAPER	LS	03/21/2022	0.980	04/04/2022	7,999,347	0	2,396
	STIFs - Subsidiary Accounts SSLM ALM		03/02/2022	0.080	12/31/2022	66,333,249	3,239	4,265
	TELUS CORP COMMERCIAL PAPER	LS	03/23/2022	1.080	05/05/2022	29,969,400	0	7,200

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
	TELUS CORP COMMERCIAL PAPER	LS	03/24/2022	1.140	05/16/2022	19,971,500	0	4,433
	TELUS CORP COMMERCIAL PAPER	LS	03/23/2022	1.080	05/10/2022	54,935,650	0	12,450
	TOYOTA FINANCE AUSTRALIA LTD COMMERCIAL PAPER	LS	03/07/2022	0.650	05/09/2022	9,993,139	0	4,153
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER	LS	03/14/2022	0.850	04/05/2022	49,995,278	0	21,250
	UNILEVER FINANCE NETHERLANDS B COMMERCIAL PAPER		01/14/2022	0.240	04/11/2022	19,998,667	0	9,733
	Volvo Try Nr Am COMMERCIAL PAPER	LS	03/31/2022	0.720	04/13/2022	24,994,000	0	500
	Volvo Try Nr Am COMMERCIAL PAPER	LS	03/31/2022	0.720	04/13/2022	12,497,000	0	250
	VW CREDIT INC COMMERCIAL PAPER	LS	03/09/2022	0.830	04/01/2022	15,000,000	0	7,954
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	03/21/2022	1.000	04/11/2022	31,491,250	0	9,625
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	03/23/2022	1.050	04/20/2022	39,977,833	0	9,333
	WEC ENERGY GROUP INC COMMERCIAL PAPER	LS	03/21/2022	0.900	04/04/2022	36,997,225	0	10,175
	WELLTOWER INC COMMERCIAL PAPER	LS	03/24/2022	0.920	04/08/2022	29,994,633	0	6,133
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,777,027,410	803,799	(248,606)
	Citizens Entprs. Capital LLC Bridge Loan	LS	03/30/2022	2.296	06/08/2022	116,365	7	288
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						116,365	7	288
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,777,143,775	803,806	(248,318)
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	Hybrid Design Associates LLC Senior Secured Revolver		02/11/2022	0.000	04/05/2022	1,695,792	0	0
	Hybrid Design Associates LLC Senior Secured Revolver		02/11/2022	0.000	04/05/2022	309,746	0	0
	Hybrid Design Associates LLC #2 PIKTrackingNote for AG8		02/01/2022	2.000	04/05/2022	31	0	0
	Hybrid Design Associates LLC Senior Secured Revolver		01/27/2022	0.000	04/05/2022	258,134	0	0
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						2,263,705	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						2,263,705	0	0
2419999999. Total - Issuer Obligations						1,777,027,412	803,799	(248,606)
2429999999. Total - Residential Mortgage-Backed Securities						116,365	7	288
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						2,263,705	0	0
2509999999. Total Bonds						1,779,407,481	803,806	(248,318)
38141W-27-3	Goldman Sachs MMKT		03/30/2022	0.080		133,188,337	9,049	5,494
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	03/31/2022	0.000		885,416,280	113,113	9,155
4812C0-66-2	JP MORGAN USGOVT MMKT CAP MONEY MARKET	LS	03/30/2022	0.006		1,154,975	4	0
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2021	0.000		96	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,019,759,689	122,166	14,649
8609999999 - Total Cash Equivalents						2,799,167,170	925,972	(233,669)